



COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

KENNETH HAHN HALL OF ADMINISTRATION
500 WEST TEMPLE STREET, ROOM 437
LOS ANGELES, CALIFORNIA 90012



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TREASURER AND TAX COLLECTOR

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December 29, 2010

TO: Supervisor Michael D. Antonovich, Mayor
Supervisor Gloria Molina
Supervisor Mark Ridley-Thomas
Supervisor Zev Yaroslavsky
Supervisor Don Knabe

FROM: Mark J. Saladino
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF
NOVEMBER 2010**

The attached Report of Investments for the month of November 2010 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of November 2010 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

MJS:NI:
EBG:rkw

Attachment

c: Chief Executive Officer
Executive Officer, Board of Supervisors
County Counsel
Auditor-Controller

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR NOVEMBER 2010

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- A1 - Credit Quality Distribution and Concentration of Credit Risk
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities
 - Detailed descriptions of the major security types invested in by the Treasury
- II. Compliance Report
 - Detailed report of transactions, if any, which deviate from the Treasurer's investment policy
- III. Performance Report
 - Daily portfolio investment balances, and monthly averages
- IV. Earnings on Investments (Accrual Basis) Chart
 - Graphic presentation of net earning rates on pool investments
- V. Net Income for Month
 - Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR NOVEMBER 2010

ATTACHMENTS

VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR NOVEMBER 2010

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within
selected time frames

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled
portfolio by selected maturity ranges

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund
(LAIF)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF NOVEMBER 30, 2010

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 11/30/10		
At Cost	\$ 23,235,326,865	\$ 76,264,308
At Market	\$ 23,324,132,588	\$ 76,304,362
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	15.47%	0.00%
United States Government and Agency Obligations	45.48%	6.70%
Bankers Acceptances	0.09%	0.00%
Commercial Paper	34.73%	0.00%
Municipal Obligations	0.15%	6.88%
Corporate and Deposit Notes	4.08%	3.04%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	83.38%
1-60 days	51.34%	82.68%
61 days-1 year	12.44%	3.04%
Over 1 year	36.22%	14.28%
Weighted Average Days to Maturity	557	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF NOVEMBER 30, 2010

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at November 30, 2010:

	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
<u>PSI</u>			
Commercial Paper	A-1	P-1	34.73%
Corporate and Deposit Notes	A-1	P-1	4.08%
Los Angeles County Securities	AA-	A1	0.15%
Negotiable Certificates of Deposit	A-1	P-1	15.47%
Bankers Acceptance	A-1	P-1	0.09%
U.S. Agency Securities	AAA	Aaa	40.49%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	2.62%
U.S. Treasury Bills	AAA	Aaa	2.37%
			<u>100.00%</u>
<u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	82.68%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	3.04%
Mortgage Trust Deeds	AA-	Aa2	0.70%
Los Angeles County Securities	AA-	Aa2	6.88%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AAA	Aaa	6.59%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	0.00%
U.S. Treasury Bonds	AAA	Aaa	0.11%
			<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT

NOVEMBER 30, 2010

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 11/30/10	\$ 23,235,326,865
Market Value at 11/30/10	\$ 23,324,132,588
Average Daily Balance	\$ 21,822,699,387
Gains and Losses:	
For the Month	\$ 801,012
For the Past 12 Months	\$ 6,627,702
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 23,848,431
Earnings for the Past 12 Months	\$ 320,477,351
Earnings Rate for the Month	1.33%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF NOVEMBER 30, 2010

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 173,088,121.63 (A)
Bank of the West - Concentration	\$ 47,766,998.94 (B)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ (211,829.09) (C)
Wells Fargo - Concentration	<u>\$ (1,359,238.80) (C)</u>
Total Ledger Balance for all Banks	<u><u>\$ 219,284,052.68</u></u>

(A) \$60.096 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) \$40.220 million of this amount is related to the deposit of funds in an interest-bearing money market plus account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(C) The ending negative balances at Union Bank and Wells Fargo primarily resulted from a November 30, 2010 projected deposit estimate that exceeded the actual treasurer's deposit received for the day. This corrected itself the next business day.

TREASURER'S ACTIVITY FOR NOVEMBER 2010
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for November 2010

Total Deposits	\$ 5,085,680,967.13
Total Disbursements	\$ 3,748,654,490.62

Discretionary Funds Liquidity Withdrawal Ratio	
As of November 30, 2010	1.57

Six-Month Cash Availability Projection:

	Investment			Cumulative
<u>Month</u>	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Available Cash</u>
December	\$ 9,193,206,000.00	\$ 7,416,500,000.00	\$ 5,358,500,000.00	\$ 11,251,206,000.00
January	\$ 2,787,751,000.00	\$ 3,376,600,000.00	\$ 4,762,000,000.00	\$ 12,653,557,000.00
February	\$ 684,121,000.00	\$ 2,345,400,000.00	\$ 4,167,300,000.00	\$ 11,515,778,000.00
March	\$ 233,245,000.00	\$ 3,577,100,000.00	\$ 4,267,100,000.00	\$ 11,059,023,000.00
April	\$ 120,000,000.00	\$ 6,761,500,000.00	\$ 4,771,400,000.00	\$ 13,169,123,000.00
May	\$ -	\$ 3,322,400,000.00	\$ 4,741,900,000.00	\$ 11,749,623,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased to the target of 1.5 years.

In November 2010, the Treasurer placed \$40.220 million in the Bank of the West Money Market Plus Account and \$325.729 million in the Bank of America Money Market Savings Account in accordance with the Treasurer's authority under California Government Code Section 53633. Of these amounts, \$40.220 million and \$60.096 million respectively, remained in these accounts at month-end. These are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

The Specific Purpose Investment Portfolio (SPI) is used to account for specific investments requested by various entities to provide for specific needs not available if monies are placed in a pool. The individual investment strategies are targeted for the needs of the requesting entity.

Included in the Los Angeles County General Fund's SPI are approximately \$0.53 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.50% or 5.50%.

Expected cash flow projections for the next twelve months continue to indicate that sufficient cash is available for participants' estimated needs. We will continue our basic investment philosophy to buy and hold to a designated maturity, high quality fixed income investments.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corp. (FHLMC) securities are mortgage-backed.

ASSET BACKED SECURITIES – Corporate notes secured by an identifiable pool of assets such as loans, leases, and installment contracts or trade receivables. The interest rate is fixed and paid either on a monthly or semi-annual basis. In some cases a portion of the principal is also paid monthly.

BANKERS ACCEPTANCES – Negotiable time drafts drawn on foreign or domestic banks to finance the export, import, shipment, and storage of goods. The drafts are sold at a discount and redeemed by the accepting bank at maturity for full face value. Maturities range from one to 270 days.

COLLATERALIZED CERTIFICATES OF DEPOSIT – Non-negotiable instruments evidencing a time deposit made with a bank at a fixed rate of interest for a fixed period, secured by collateral such as United States Government securities or mortgages.

COMMERCIAL PAPER – Promissory notes with a maturity of one to 270 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes are issued on a discount or interest-bearing basis.

CORPORATE NOTES – Unsecured, registered debt securities issued by corporations operating within the United States at fixed or variable rates of interest for a fixed period. Interest for floating rate corporate notes is payable periodically at a rate which is adjusted monthly according to a predetermined formula. Fixed rate corporate notes pay interest semi-annually.

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 3-month, 5-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

INTEREST RATE SWAP AGREEMENT – Contractual agreement in which two parties agree to exchange interest payment streams for a specific term. There is no exchange of principal, but a “notional amount” is established to serve as the basis for calculating the interest payment.

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues are secured in some manner by the borrower.

NEGOTIABLE CERTIFICATES OF DEPOSIT – Negotiable instruments evidencing a time deposit made with a commercial bank or thrift institution at a fixed rate of interest for a fixed period. Term certificates of deposits (CDs) are issued with maturities in excess of one year, and normally pay interest semi-annually. Eurodollar CDs are dollar-denominated CDs issued by foreign (mainly London) branches of major American and foreign commercial banks. Yankee CDs are dollar-denominated CDs issued by foreign commercial banks domiciled in the United States.

PROMISSORY NOTE – An unsecured promise to pay between two entities. Notes are on a discount or interest-bearing basis.

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

REPURCHASE AGREEMENTS – A repurchase agreement consists of two simultaneous transactions. One is the purchase of securities by the County from a bank or dealer. The other is the commitment by the County to sell the securities back at an agreed upon date and price. The term of the repurchase agreements may not exceed thirty days. The securities “purchased” are typically treasury issues.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR NOVEMBER 2010
COMPLIANCE REPORT

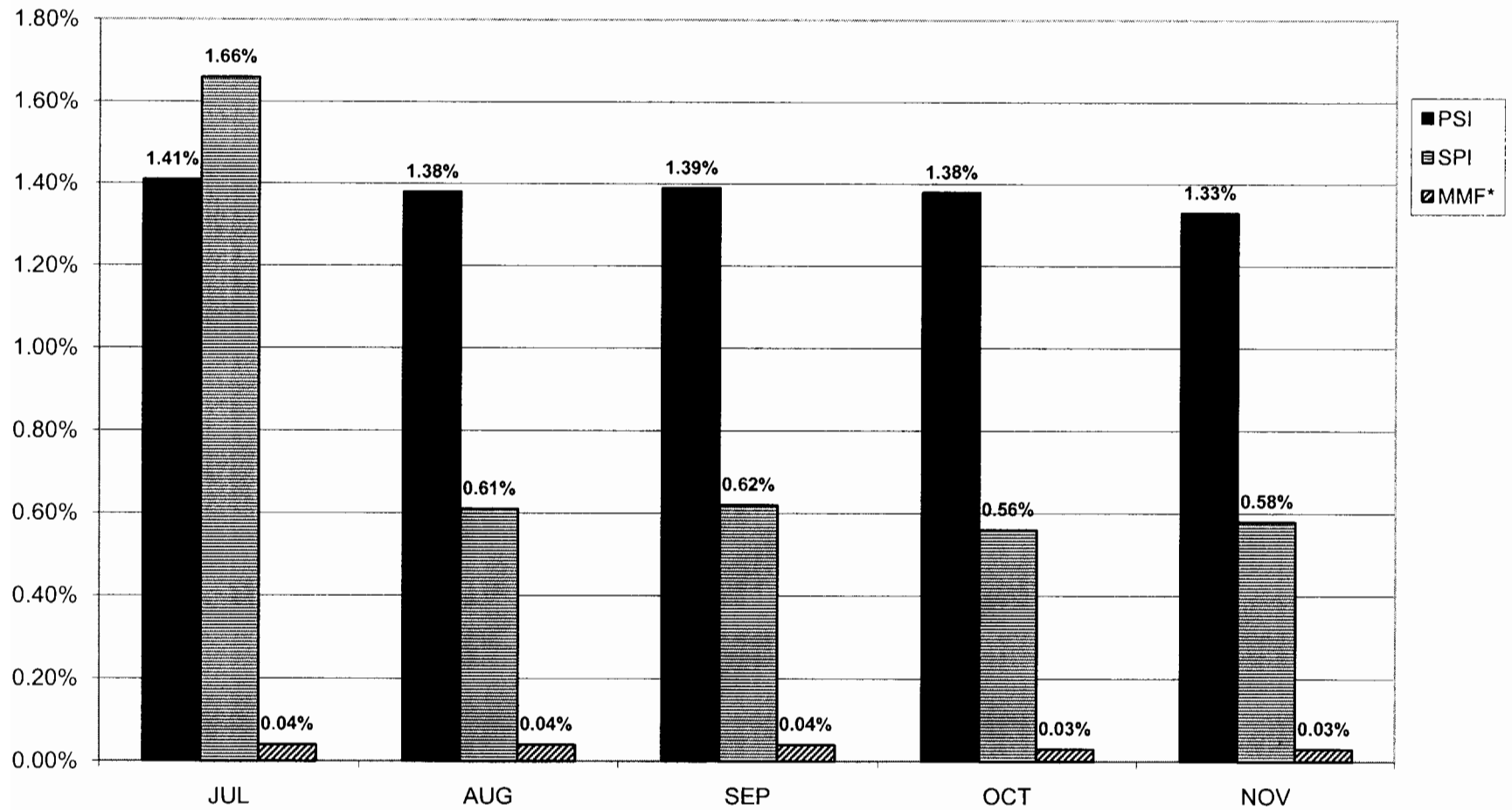
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of November 2010

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 11/30/10
 ATTACHMENT III

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	<u>TOTAL COST</u>	<u>TOTAL COST</u>
1	21,359,285,932.60	76,598,520.69
2	21,443,659,859.86	76,596,593.01
3	21,457,351,479.69	76,566,815.38
4	21,677,380,154.50	76,566,815.38
5	21,531,782,212.05	76,566,815.38
6	21,531,782,212.05	76,566,815.38
7	21,531,782,212.05	76,566,815.38
8	21,462,983,867.39	76,566,121.19
9	21,463,205,757.96	76,565,132.60
10	21,378,322,421.75	76,565,132.60
11	21,378,322,421.75	76,565,132.60
12	21,382,078,481.42	76,563,966.30
13	21,382,078,481.42	76,563,966.30
14	21,382,078,481.42	76,563,966.30
15	21,348,115,041.99	76,563,966.30
16	21,380,722,534.38	76,563,966.30
17	21,601,125,240.77	76,563,966.30
18	21,733,123,999.29	76,563,966.30
19	21,566,660,519.66	76,563,966.30
20	21,566,660,519.66	76,563,966.30
21	21,566,660,519.66	76,563,966.30
22	21,488,934,488.54	76,563,966.30
23	21,841,539,291.69	76,563,966.30
24	22,844,356,064.92	76,563,966.30
25	22,844,356,064.92	76,563,966.30
26	22,830,826,599.79	76,563,966.30
27	22,830,826,599.79	76,563,966.30
28	22,830,826,599.79	76,563,966.30
29	22,808,826,688.44	76,563,966.30
30	23,235,326,864.85	76,264,307.82
AVG	<u>21,822,699,387.14</u>	<u>76,556,880.36</u>

**LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2010-11
ATTACHMENT IV**



* Provided for comparative purposes only.
* Source: Money Fund Report as of November 30, 2010.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 11/30/10 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$24,357,017	\$35,926
Gains (Losses) on Sales of Non-Trading Securities.	284,921	0
Gains (Losses) on Sales of Trading Securities.	536,091	0
Amortization/Accretion	(1,329,598)	342
Prior Accrual Adjustment	0	0
Total Revenues	<u>\$23,848,431</u>	<u>\$36,268</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	2,000
	<u>\$0</u>	<u>\$2,000</u>
NET INCOME	<u>\$23,848,431</u>	<u>\$34,268</u>

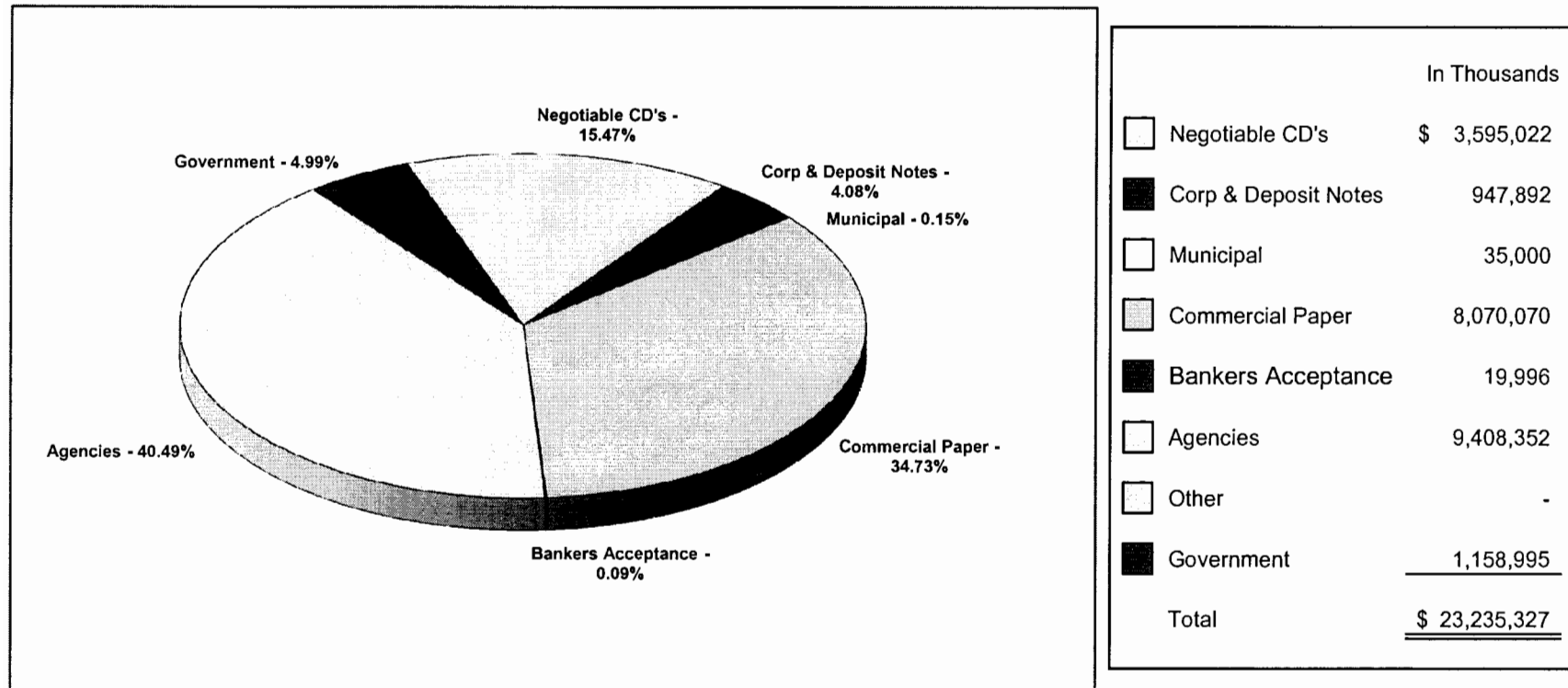
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of November 30, 2010
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	58.39%	
Los Angeles County and Related Entities	32.43%	
Consolidated Sanitation Districts		3.36%
Metropolitan Transportation Authority		1.21%
Miscellaneous Agencies Pooled Investments		2.31%
South Coast Air Quality Management District		2.29%
Miscellaneous		0.01%
Total	<u>90.82%</u>	<u>9.18%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF NOVEMBER 2010
ATTACHMENT VII**



Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period November 1, 2010 to November 30, 2010
Attachment VIII

Page: 1

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	11/15/10	85284	BK OF AMERICA NA BK NOTE	0.25000	01/03/11	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	11/17/10	85303	CHASE BK USA NA BK NOTE	0.21000	12/21/10	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	BNOT	11/24/10	85389	BK OF AMERICA NA BK NOTE	0.26000	01/25/11	50,000,000.00	50,000,000.00	0.00	BNY	BA
NTRD	BNOT	11/30/10	85450	CHASE BK USA NA BK NOTE	0.22000	02/01/11	50,000,000.00	50,000,000.00	0.00	BNY	JPM
BNOT Total							<u>200,000,000.00</u>	<u>200,000,000.00</u>	<u>0.00</u>		
NTRD	CNFL	11/15/10	85269	TOYOTA MOTOR CREDIT CORP FRN	0.43563	11/15/12	50,000,000.00	50,000,000.00	0.00	BNY	TFS
CNFL Total							<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>0.00</u>		
NTRD	CNFX	11/26/10	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,711,250.00	268,333.33	BNY	KEYBANC
CNFX Total							<u>25,000,000.00</u>	<u>25,711,250.00</u>	<u>268,333.33</u>		
NTRD	CPD	11/01/10	85165	DANSKE CORP CP	0.24500	12/13/10	50,000,000.00	49,985,708.33	0.00	BNY	MFR
NTRD	CPD	11/01/10	85166	ABBEY NATIONAL NA LLC CP	0.26000	12/15/10	50,000,000.00	49,984,111.11	0.00	BNY	MFR
NTRD	CPD	11/01/10	85167	BARTON CAPITAL LLC CP	0.23000	12/20/10	50,000,000.00	49,984,347.22	0.00	BNY	JPM
NTRD	CPD	11/01/10	85168	REGENCY MARKETS NO. 1 LLC CP	0.24000	11/22/10	25,000,000.00	24,996,500.00	0.00	BNY	ALA
NTRD	CPD	11/01/10	85171	ABBEY NATIONAL NA LLC CP	0.24000	12/07/10	50,000,000.00	49,988,000.00	0.00	BNY	MFR
NTRD	CPD	11/01/10	85172	ABBEY NATIONAL NA LLC CP	0.24000	12/07/10	30,000,000.00	29,992,800.00	0.00	BNY	MFR
NTRD	CPD	11/02/10	85174	BARTON CAPITAL LLC CP	0.23000	12/15/10	50,000,000.00	49,986,263.89	0.00	BNY	JPM
NTRD	CPD	11/02/10	85175	ABBEY NATIONAL NA LLC CP	0.26000	12/17/10	35,000,000.00	34,988,625.00	0.00	BNY	MFR
NTRD	CPD	11/02/10	85176	SHEFFIELD RECEIVABLES CORP CP	0.22000	12/16/10	25,000,000.00	24,993,277.78	0.00	BNY	MFR
NTRD	CPD	11/02/10	85177	ING US FUNDING LLC CP	0.21000	12/20/10	50,000,000.00	49,986,000.00	0.00	BNY	INGF
NTRD	CPD	11/02/10	85178	H5BC FINANCE CORP CP	0.21000	12/14/10	50,000,000.00	49,987,750.00	0.00	BNY	MFR
NTRD	CPD	11/02/10	85179	CITIGROUP FUNDING INC CP	0.24000	12/20/10	35,000,000.00	34,988,800.00	0.00	BNY	CITGM
NTRD	CPD	11/02/10	85180	UBS FINANCE (DELAWARE) LLC CP	0.20000	11/17/10	50,000,000.00	49,995,833.33	0.00	BNY	UBSWAR
NTRD	CPD	11/04/10	85193	COMMERZBANK US FINANCE INC CP	0.23000	12/20/10	50,000,000.00	49,985,305.56	0.00	BNY	MFR
NTRD	CPD	11/04/10	85194	CAFCO LLC CP	0.27000	01/14/11	16,750,000.00	16,741,080.63	0.00	BNY	CITGM
NTRD	CPD	11/04/10	85195	BARTON CAPITAL LLC CP	0.23000	12/20/10	20,008,000.00	20,002,119.87	0.00	BNY	GS
NTRD	CPD	11/04/10	85196	BARTON CAPITAL LLC CP	0.23000	12/21/10	25,000,000.00	24,992,493.06	0.00	BNY	JPM
NTRD	CPD	11/04/10	85197	THUNDER BAY FUNDING LLC CP	0.22000	12/08/10	35,913,000.00	35,905,538.08	0.00	BNY	ALA
NTRD	CPD	11/04/10	85198	BRYANT PARK FUNDING LLC CP	0.22000	12/03/10	50,000,000.00	49,991,138.89	0.00	BNY	MFR
NTRD	CPD	11/04/10	85201	ING US FUNDING LLC CP	0.21000	12/13/10	33,000,000.00	32,992,492.50	0.00	BNY	INGF
NTRD	CPD	11/04/10	85202	BARTON CAPITAL LLC CP	0.23000	12/14/10	40,000,000.00	39,989,777.78	0.00	BNY	CITGM
NTRD	CPD	11/04/10	85203	FALCON ASSET SEC CO LLC CP	0.19000	11/05/10	39,600,000.00	39,599,791.00	0.00	BNY	CITGM
NTRD	CPD	11/04/10	85204	UB5 FINANCE (DELAWARE) LLC CP	0.20000	11/05/10	50,000,000.00	49,999,722.22	0.00	BNY	UBSWAR
NTRD	CPD	11/04/10	85205	UB5 FINANCE (DELAWARE) LLC CP	0.20000	11/05/10	50,000,000.00	49,999,722.22	0.00	BNY	UBSWAR
NTRD	CPD	11/05/10	85207	DANSKE CORP CP	0.24500	12/07/10	28,000,000.00	27,993,902.22	0.00	BNY	CITGM
NTRD	CPD	11/05/10	85208	CITIGROUP FUNDING INC CP	0.24000	12/15/10	50,000,000.00	49,986,666.67	0.00	BNY	CITGM
NTRD	CPD	11/05/10	85214	CITIGROUP FUNDING INC CP	0.25000	12/20/10	50,000,000.00	49,984,375.00	0.00	BNY	CITGM
NTRD	CPD	11/05/10	85215	BARTON CAPITAL LLC CP	0.25000	01/06/11	25,000,000.00	24,989,236.11	0.00	BNY	CITGM

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NTRD	CPD	11/05/10	85216	THAMES ASSET GLOBAL SEC INC CP	0.26000	01/07/11	25,000,000.00	24,988,625.00	0.00	BNY	CITGM
NTRD	CPD	11/05/10	85217	SHEFFIELD RECEIVABLES CORP CP	0.22000	12/20/10	50,000,000.00	49,986,250.00	0.00	BNY	MFR
NTRD	CPD	11/05/10	85218	SHEFFIELD RECEIVABLES CORP CP	0.23000	12/22/10	43,000,000.00	42,987,088.06	0.00	BNY	BCI
NTRD	CPD	11/05/10	85219	BARTON CAPITAL LLC CP	0.23000	12/20/10	35,000,000.00	34,989,937.50	0.00	BNY	JPM
NTRD	CPD	11/05/10	85220	UBS FINANCE (DELAWARE) LLC CP	0.20000	11/08/10	50,000,000.00	49,999,166.67	0.00	BNY	UBSWAR
NTRD	CPD	11/05/10	85221	UBS FINANCE (DELAWARE) LLC CP	0.20000	11/17/10	35,000,000.00	34,997,666.67	0.00	BNY	UBSWAR
NTRD	CPD	11/08/10	85236	FALCON ASSET SEC CO LLC CP	0.23000	12/09/10	41,000,000.00	40,991,879.72	0.00	BNY	CITGM
NTRD	CPD	11/08/10	85238	ABBEY NATIONAL NA LLC CP	0.23000	12/08/10	50,000,000.00	49,990,416.67	0.00	BNY	MFR
NTRD	CPD	11/08/10	85239	JUPITER SEC CO LLC CP	0.25000	01/03/11	25,000,000.00	24,990,277.78	0.00	BNY	CITGM
NTRD	CPD	11/08/10	85240	HSBC FINANCE CORP CP	0.21000	12/10/10	40,000,000.00	39,992,533.33	0.00	BNY	MFR
NTRD	CPD	11/08/10	85241	GE CAPITAL CORP CP	0.22000	12/23/10	50,000,000.00	49,986,250.00	0.00	BNY	GECC
NTRD	CPD	11/09/10	85243	THUNDER BAY FUNDING LLC CP	0.22000	12/15/10	50,000,000.00	49,989,000.00	0.00	BNY	ALA
NTRD	CPD	11/09/10	85253	CANADIAN IMPERIAL HLDGS INC CP	0.20000	12/20/10	50,000,000.00	49,988,611.11	0.00	BNY	MFR
NTRD	CPD	11/09/10	85254	FALCON ASSET SEC CO LLC CP	0.23000	12/15/10	50,000,000.00	49,988,500.00	0.00	BNY	CITGM
NTRD	CPD	11/09/10	85255	SHEFFIELD RECEIVABLES CORP CP	0.23000	12/22/10	35,000,000.00	34,990,384.72	0.00	BNY	CITGM
NTRD	CPD	11/09/10	85256	ING US FUNDING LLC CP	0.22000	12/30/10	50,000,000.00	49,984,416.67	0.00	BNY	INGF
NTRD	CPD	11/09/10	85257	BRYANT PARK FUNDING LLC CP	0.23000	12/02/10	47,000,000.00	46,993,093.61	0.00	BNY	CITGM
NTRD	CPD	11/10/10	85262	RANGER FUNDING CO LLC CP	0.24000	12/01/10	50,000,000.00	49,993,000.00	0.00	BNY	BA
NTRD	CPD	11/10/10	85263	THAMES ASSET GLOBAL SEC INC CP	0.26000	01/13/11	30,000,000.00	29,986,133.33	0.00	BNY	CITGM
NTRD	CPD	11/10/10	85264	COMMERZBANK US FINANCE INC CP	0.23000	12/21/10	40,000,000.00	39,989,522.22	0.00	BNY	MFR
NTRD	CPD	11/12/10	85273	REGENCY MARKETS NO. 1 LLC CP	0.25000	12/20/10	50,000,000.00	49,986,805.56	0.00	BNY	CITGM
NTRD	CPD	11/12/10	85274	REGENCY MARKETS NO. 1 LLC CP	0.25000	12/20/10	18,399,000.00	18,394,144.71	0.00	BNY	CITGM
NTRD	CPD	11/12/10	85275	FALCON ASSET SEC CO LLC CP	0.25000	01/12/11	40,000,000.00	39,983,055.56	0.00	BNY	JPM
NTRD	CPD	11/12/10	85276	ING US FUNDING LLC CP	0.21000	12/17/10	50,000,000.00	49,989,791.67	0.00	BNY	INGF
NTRD	CPD	11/12/10	85277	THAMES ASSET GLOBAL SEC INC CP	0.25000	01/07/11	42,498,000.00	42,481,473.00	0.00	BNY	LOOP
NTRD	CPD	11/12/10	85278	THAMES ASSET GLOBAL SEC INC CP	0.24000	12/13/10	50,000,000.00	49,989,666.67	0.00	BNY	CIT
NTRD	CPD	11/15/10	85286	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/21/10	50,000,000.00	49,989,500.00	0.00	BNY	BCI
NTRD	CPD	11/15/10	85287	BARTON CAPITAL LLC CP	0.24000	01/05/11	50,000,000.00	49,983,000.00	0.00	BNY	CITGM
NTRD	CPD	11/15/10	85288	THAMES ASSET GLOBAL SEC INC CP	0.25000	12/15/10	50,000,000.00	49,989,583.33	0.00	BNY	CITGM
NTRD	CPD	11/16/10	85296	VARIABLE FUNDING CAP CO LLC CP	0.24000	12/27/10	50,000,000.00	49,986,333.33	0.00	BNY	WFI
NTRD	CPD	11/16/10	85297	VARIABLE FUNDING CAP CO LLC CP	0.24000	12/27/10	25,000,000.00	24,993,166.67	0.00	BNY	WFI
NTRD	CPD	11/16/10	85298	ING US FUNDING LLC CP	0.20000	12/06/10	35,000,000.00	34,996,111.11	0.00	BNY	INGF
NTRD	CPD	11/16/10	85299	COMMERZBANK US FINANCE INC CP	0.25000	01/14/11	35,000,000.00	34,985,659.72	0.00	BNY	LOOP
NTRD	CPD	11/16/10	85300	DEUTSCHE BK FINANCIAL INC CP	0.23000	12/16/10	25,000,000.00	24,995,208.33	0.00	BNY	ALA
NTRD	CPD	11/16/10	85301	DEUTSCHE BK FINANCIAL INC CP	0.23000	12/16/10	25,000,000.00	24,995,208.33	0.00	BNY	ALA
NTRD	CPD	11/17/10	85306	DEUTSCHE BK FINANCIAL INC CP	0.23000	12/20/10	50,000,000.00	49,989,458.33	0.00	BNY	ALA
NTRD	CPD	11/17/10	85307	SHEFFIELD RECEIVABLES CORP CP	0.24000	01/11/11	30,000,000.00	29,989,000.00	0.00	BNY	BCI
NTRD	CPD	11/17/10	85308	ABBEY NATIONAL NA LLC CP	0.25000	12/30/10	50,000,000.00	49,985,069.44	0.00	BNY	MFR
NTRD	CPD	11/17/10	85309	VARIABLE FUNDING CAP CO LLC CP	0.25000	01/18/11	40,000,000.00	39,982,777.78	0.00	BNY	WFI
NTRD	CPD	11/17/10	85310	BARTON CAPITAL LLC CP	0.25000	01/19/11	24,000,000.00	23,989,500.00	0.00	BNY	RBCDR

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NTRD	CPD	11/17/10	85311	THUNDER BAY FUNDING LLC CP	0.24000	01/10/11	44,000,000.00	43,984,160.00	0.00	BNY	LOOP
NTRD	CPD	11/17/10	85312	THUNDER BAY FUNDING LLC CP	0.24000	01/06/11	26,022,000.00	26,013,326.00	0.00	BNY	ALA
NTRD	CPD	11/17/10	85313	BARTON CAPITAL LLC CP	0.25000	01/13/11	25,965,000.00	25,954,722.19	0.00	BNY	JPM
NTRD	CPD	11/17/10	85314	DEUTSCHE BK FINANCIAL INC CP	0.23000	12/28/10	50,000,000.00	49,986,902.78	0.00	BNY	ALA
NTRD	CPD	11/17/10	85315	COMMERZBANK US FINANCE INC CP	0.23000	12/27/10	50,000,000.00	49,987,222.22	0.00	BNY	MFR
NTRD	CPD	11/18/10	85317	THUNDER BAY FUNDING LLC CP	0.25000	01/04/11	25,000,000.00	24,991,840.28	0.00	BNY	JPM
NTRD	CPD	11/18/10	85318	THUNDER BAY FUNDING LLC CP	0.25000	01/04/11	25,827,000.00	25,818,570.35	0.00	BNY	JPM
NTRD	CPD	11/18/10	85322	BARTON CAPITAL LLC CP	0.25000	01/19/11	16,032,000.00	16,025,097.33	0.00	BNY	RBCDR
NTRD	CPD	11/18/10	85323	VARIABLE FUNDING CAP CO LLC CP	0.23000	12/22/10	50,000,000.00	49,989,138.89	0.00	BNY	WFI
NTRD	CPD	11/18/10	85324	REGENCY MARKETS NO. 1 LLC CP	0.25000	12/17/10	14,865,000.00	14,862,006.35	0.00	BNY	MS
NTRD	CPD	11/18/10	85325	REGENCY MARKETS NO. 1 LLC CP	0.25000	12/15/10	8,880,000.00	8,878,335.00	0.00	BNY	MS
NTRD	CPD	11/18/10	85326	DEUTSCHE BK FINANCIAL INC CP	0.24000	12/23/10	50,000,000.00	49,988,333.33	0.00	BNY	ALA
NTRD	CPD	11/18/10	85327	THAMES ASSET GLOBAL SEC INC CP	0.26000	02/18/11	25,000,000.00	24,983,388.89	0.00	BNY	ALA
NTRD	CPD	11/18/10	85328	REGENCY MARKETS NO. 1 LLC CP	0.26000	12/10/10	25,000,000.00	24,996,027.78	0.00	BNY	CITGM
NTRD	CPD	11/18/10	85329	ING US FUNDING LLC CP	0.22000	12/21/10	36,000,000.00	35,992,740.00	0.00	BNY	INGF
NTRD	CPD	11/18/10	85330	UBS FINANCE (DELAWARE) LLC CP	0.21000	11/19/10	50,000,000.00	49,999,708.33	0.00	BNY	UBSWAR
NTRD	CPD	11/18/10	85331	UBS FINANCE (DELAWARE) LLC CP	0.21000	11/19/10	50,000,000.00	49,999,708.33	0.00	BNY	UBSWAR
NTRD	CPD	11/18/10	85332	DEUTSCHE BK FINANCIAL INC CP	0.25000	12/27/10	50,000,000.00	49,986,458.33	0.00	BNY	DBAG
NTRD	CPD	11/18/10	85333	CITIGROUP FUNDING INC CP	0.26000	01/04/11	18,000,000.00	17,993,890.00	0.00	BNY	CITGM
NTRD	CPD	11/19/10	85335	VARIABLE FUNDING CAP CO LLC CP	0.23000	12/28/10	50,000,000.00	49,987,541.67	0.00	BNY	WFI
NTRD	CPD	11/19/10	85337	REGENCY MARKETS NO. 1 LLC CP	0.25000	12/20/10	50,000,000.00	49,989,236.11	0.00	BNY	JPM
NTRD	CPD	11/19/10	85338	BRYANT PARK FUNDING LLC CP	0.23000	12/06/10	50,000,000.00	49,994,569.44	0.00	BNY	MS
NTRD	CPD	11/19/10	85339	COMMERZBANK US FINANCE INC CP	0.23000	12/29/10	50,000,000.00	49,987,222.22	0.00	BNY	MFR
NTRD	CPD	11/19/10	85340	THAMES ASSET GLOBAL SEC INC CP	0.23000	12/09/10	50,000,000.00	49,993,611.11	0.00	BNY	ALA
NTRD	CPD	11/19/10	85341	DEUTSCHE BK FINANCIAL INC CP	0.25000	12/22/10	50,000,000.00	49,988,541.67	0.00	BNY	DBAG
NTRD	CPD	11/19/10	85342	REGENCY MARKETS NO. 1 LLC CP	0.25000	12/17/10	50,000,000.00	49,990,277.78	0.00	BNY	ALA
NTRD	CPD	11/19/10	85343	HSBC FINANCE CORP CP	0.23000	01/20/11	50,000,000.00	49,980,194.44	0.00	BNY	MFR
NTRD	CPD	11/19/10	85344	CITIGROUP FUNDING INC CP	0.26000	01/03/11	20,000,000.00	19,993,500.00	0.00	BNY	CITGM
NTRD	CPD	11/22/10	85347	BARTON CAPITAL LLC CP	0.25000	01/05/11	43,634,000.00	43,620,667.39	0.00	BNY	RBCDR
NTRD	CPD	11/22/10	85348	THAMES ASSET GLOBAL SEC INC CP	0.24000	12/20/10	50,000,000.00	49,990,666.67	0.00	BNY	LOOP
NTRD	CPD	11/22/10	85349	JUPITER SEC CO LLC CP	0.23000	12/23/10	50,000,000.00	49,990,097.22	0.00	BNY	JPM
NTRD	CPD	11/22/10	85350	JUPITER SEC CO LLC CP	0.23000	12/22/10	25,000,000.00	24,995,208.33	0.00	BNY	JPM
NTRD	CPD	11/22/10	85351	DEUTSCHE BK FINANCIAL INC CP	0.24000	12/30/10	50,000,000.00	49,987,333.33	0.00	BNY	DBAG
NTRD	CPD	11/22/10	85352	THUNDER BAY FUNDING LLC CP	0.24000	01/20/11	27,500,000.00	27,489,183.33	0.00	BNY	ALA
NTRD	CPD	11/22/10	85353	TOYOTA MOTOR CREDIT CORP CP	0.26000	02/18/11	7,509,000.00	7,504,227.61	0.00	BNY	TFS
NTRD	CPD	11/23/10	85362	THUNDER BAY FUNDING LLC CP	0.25000	01/20/11	20,010,000.00	20,001,940.42	0.00	BNY	BA
NTRD	CPD	11/23/10	85363	JUPITER SEC CO LLC CP	0.23000	12/23/10	50,000,000.00	49,990,416.67	0.00	BNY	CITGM
NTRD	CPD	11/23/10	85364	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/20/10	23,706,000.00	23,701,732.92	0.00	BNY	LOOP
NTRD	CPD	11/23/10	85365	JUPITER SEC CO LLC CP	0.25000	01/20/11	50,000,000.00	49,979,861.11	0.00	BNY	JPM
NTRD	CPD	11/23/10	85366	COMMERZBANK US FINANCE INC CP	0.23000	12/30/10	50,000,000.00	49,988,180.56	0.00	BNY	MFR

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NTRD	CPD	11/23/10	85367	CAFCO LLC CP	0.27000	02/14/11	50,000,000.00	49,968,875.00	0.00	BNY	CITGM
NTRD	CPD	11/23/10	85369	ING US FUNDING LLC CP	0.22000	12/16/10	44,000,000.00	43,993,815.56	0.00	BNY	INGF
NTRD	CPD	11/23/10	85370	BRYANT PARK FUNDING LLC CP	0.23000	12/01/10	43,000,000.00	42,997,802.22	0.00	BNY	CITGM
NTRD	CPD	11/23/10	85371	UBS FINANCE (DELAWARE) LLC CP	0.20000	11/30/10	50,000,000.00	49,998,055.56	0.00	BNY	UBSWAR
NTRD	CPD	11/23/10	85372	UBS FINANCE (DELAWARE) LLC CP	0.20000	11/30/10	50,000,000.00	49,998,055.56	0.00	BNY	UBSWAR
NTRD	CPD	11/23/10	85373	BRYANT PARK FUNDING LLC CP	0.23000	12/08/10	36,993,000.00	36,989,454.84	0.00	BNY	CITGM
NTRD	CPD	11/23/10	85374	JUPITER SEC CO LLC CP	0.25000	02/18/11	35,000,000.00	34,978,854.17	0.00	BNY	ALA
NTRD	CPD	11/23/10	85375	HSBC FINANCE CORP CP	0.23000	01/24/11	50,000,000.00	49,980,194.44	0.00	BNY	MFR
NTRD	CPD	11/24/10	85381	BRYANT PARK FUNDING LLC CP	0.25000	01/05/11	50,000,000.00	49,985,416.67	0.00	BNY	CITGM
NTRD	CPD	11/24/10	85382	BRYANT PARK FUNDING LLC CP	0.24000	01/07/11	50,000,000.00	49,985,333.33	0.00	BNY	ALA
NTRD	CPD	11/24/10	85385	REGENCY MARKETS NO. 1 LLC CP	0.25000	12/22/10	50,000,000.00	49,990,277.78	0.00	BNY	JPM
NTRD	CPD	11/24/10	85386	ABBAY NATIONAL NA LLC CP	0.25000	01/03/11	50,000,000.00	49,986,111.11	0.00	BNY	MFR
NTRD	CPD	11/24/10	85387	THUNDER BAY FUNDING LLC CP	0.22000	11/29/10	50,000,000.00	49,998,472.22	0.00	BNY	RBCDR
NTRD	CPD	11/24/10	85388	THUNDER BAY FUNDING LLC CP	0.22000	11/29/10	10,914,000.00	10,913,666.52	0.00	BNY	RBCDR
NTRD	CPD	11/24/10	85390	CIESCO LLC CP	0.26000	02/17/11	50,000,000.00	49,969,305.56	0.00	BNY	ALA
NTRD	CPD	11/24/10	85391	COMMERZBANK US FINANCE INC CP	0.24000	01/07/11	50,000,000.00	49,985,333.33	0.00	BNY	MFR
NTRD	CPD	11/24/10	85395	BRYANT PARK FUNDING LLC CP	0.25000	01/05/11	43,964,000.00	43,951,177.17	0.00	BNY	CITGM
NTRD	CPD	11/24/10	85396	BRYANT PARK FUNDING LLC CP	0.25000	01/04/11	50,000,000.00	49,985,763.89	0.00	BNY	CITGM
NTRD	CPD	11/26/10	85409	SHEFFIELD RECEIVABLES CORP CP	0.23000	01/18/11	27,600,000.00	27,590,654.33	0.00	BNY	LOOP
NTRD	CPD	11/26/10	85410	CRC FUNDING LLC CP	0.26000	01/21/11	10,500,000.00	10,495,753.33	0.00	BNY	CITGM
NTRD	CPD	11/26/10	85412	ING US FUNDING LLC CP	0.22000	12/29/10	50,000,000.00	49,989,916.67	0.00	BNY	INGF
NTRD	CPD	11/26/10	85413	SHEFFIELD RECEIVABLES CORP CP	0.24000	01/26/11	45,000,000.00	44,981,700.00	0.00	BNY	ALA
NTRD	CPD	11/29/10	85415	JUPITER SEC CO LLC CP	0.25000	01/12/11	50,000,000.00	49,984,722.22	0.00	BNY	JPM
NTRD	CPD	11/29/10	85416	COMMERZBANK US FINANCE INC CP	0.22000	01/03/11	50,000,000.00	49,989,305.56	0.00	BNY	LOOP
NTRD	CPD	11/29/10	85417	SHEFFIELD RECEIVABLES CORP CP	0.23000	01/11/11	50,000,000.00	49,986,263.89	0.00	BNY	BCI
NTRD	CPD	11/29/10	85419	BRYANT PARK FUNDING LLC CP	0.25000	01/05/11	35,000,000.00	34,991,006.94	0.00	BNY	JPM
NTRD	CPD	11/29/10	85420	ABBAY NATIONAL NA LLC CP	0.25000	01/03/11	50,000,000.00	49,987,847.22	0.00	BNY	MFR
NTRD	CPD	11/29/10	85421	FALCON ASSET SEC CO LLC CP	0.23000	12/27/10	50,000,000.00	49,991,055.56	0.00	BNY	CITGM
NTRD	CPD	11/29/10	85422	CARGILL INC CP	0.23000	01/21/11	35,000,000.00	34,988,148.61	0.00	BNY	JPM
NTRD	CPD	11/30/10	85426	DANSKE CORP CP	0.24500	01/03/11	50,000,000.00	49,988,430.56	0.00	BNY	CITGM
NTRD	CPD	11/30/10	85431	FALCON ASSET SEC CO LLC CP	0.23000	12/23/10	50,000,000.00	49,992,652.78	0.00	BNY	CITGM
NTRD	CPD	11/30/10	85432	BARTON CAPITAL LLC CP	0.22000	12/10/10	39,382,000.00	39,379,593.32	0.00	BNY	ALA
NTRD	CPD	11/30/10	85433	ABBAY NATIONAL NA LLC CP	0.26000	01/03/11	50,000,000.00	49,987,722.22	0.00	BNY	MFR
NTRD	CPD	11/30/10	85434	BRYANT PARK FUNDING LLC CP	0.24000	01/03/11	40,449,000.00	40,439,831.56	0.00	BNY	LOOP
NTRD	CPD	11/30/10	85436	SHEFFIELD RECEIVABLES CORP CP	0.23000	01/13/11	50,000,000.00	49,985,944.44	0.00	BNY	ALA
NTRD	CPD	11/30/10	85439	UBS FINANCE (DELAWARE) LLC CP	0.22000	01/14/11	50,000,000.00	49,986,250.00	0.00	BNY	UBSWAR
NTRD	CPD	11/30/10	85440	UBS FINANCE (DELAWARE) LLC CP	0.22000	01/14/11	50,000,000.00	49,986,250.00	0.00	BNY	UBSWAR
NTRD	CPD	11/30/10	85441	DEUTSCHE BK FINANCIAL INC CP	0.25000	01/03/11	50,000,000.00	49,988,194.44	0.00	BNY	DBAG
NTRD	CPD	11/30/10	85442	DEUTSCHE BK FINANCIAL INC CP	0.25000	01/03/11	25,000,000.00	24,994,097.22	0.00	BNY	DBAG
NTRD	CPD	11/30/10	85445	COMMERZBANK US FINANCE INC CP	0.24000	01/05/11	50,000,000.00	49,988,000.00	0.00	BNY	MFR

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NTRD	CPD	11/30/10	85451	ABBEY NATIONAL NA LLC CP	0.26000	01/06/11	50,000,000.00	49,986,638.89	0.00	BNY	MFR
	CPD Total						6,078,920,000.00	6,077,400,376.14	0.00		
NTRD	FFCB	11/03/10	85190	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	50,000,000.00	25,000.00	BNY	LOOP
NTRD	FFCB	11/04/10	85200	FFCB (CALLABLE)	1.23000	11/04/14	25,000,000.00	25,000,000.00	0.00	BNY	FTNFCM
NTRD	FFCB	11/24/10	85319	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,987,500.00	0.00	BNY	MFR
NTRD	FFCB	11/24/10	85320	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,985,000.00	0.00	BNY	RWB
NTRD	FFCB	11/24/10	85355	FFCB (CALLABLE)	1.62000	11/16/15	26,495,000.00	26,321,192.80	9,538.20	BNY	FTNFCM
	FFCB Total						151,495,000.00	151,293,692.80	34,538.20		
NTRD	FHLB	11/03/10	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,515,500.00	108,159.72	BNY	MS
NTRD	FHLB	11/03/10	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,818,000.00	165,263.89	BNY	CITGM
NTRD	FHLB	11/04/10	85192	FHLB (CALLABLE)	1.27000	01/26/15	34,200,000.00	34,148,700.00	9,652.00	BNY	MFR
NTRD	FHLB	11/04/10	85199	FHLB (CALLABLE)	1.27000	01/26/15	25,000,000.00	24,993,750.00	7,055.56	BNY	FTNFCM
NTRD	FHLB	11/05/10	85222	FHLB	0.25000	11/04/11	50,000,000.00	50,000,000.00	347.22	BNY	BA
NTRD	FHLB	11/08/10	85145	FHLB (CALLABLE)	0.40000	11/25/11	25,000,000.00	25,000,000.00	0.00	BNY	GS
NTRD	FHLB	11/10/10	85083	FHLB (CALLABLE)	1.60000	11/10/15	25,000,000.00	24,987,500.00	0.00	BNY	RWB
NTRD	FHLB	11/10/10	85117	FHLB (CALLABLE)	1.65000	11/10/15	13,705,000.00	13,655,662.00	0.00	BNY	FTNFCM
NTRD	FHLB	11/15/10	85266	FHLB (CALLABLE)	1.50000	04/21/15	15,325,000.00	15,283,009.50	15,325.00	BNY	RWB
NTRD	FHLB	11/16/10	85060	FHLB (CALLABLE)	1.62500	11/16/15	25,000,000.00	24,981,250.00	0.00	BNY	GPS
NTRD	FHLB	11/18/10	85163	FHLB (CALLABLE)	1.60000	11/18/15	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	FHLB	11/19/10	85228	FHLB (CALLABLE)	1.55000	11/18/15	35,000,000.00	35,000,000.00	1,506.94	BNY	KEYBANC
NTRD	FHLB	11/22/10	85212	FHLB (CALLABLE)	1.50000	08/17/15	17,500,000.00	17,482,500.00	3,645.83	BNY	LOOP
NTRD	FHLB	11/30/10	85232	FHLB (CALLABLE)	1.55000	11/25/15	25,000,000.00	24,980,500.00	0.00	BNY	FTNFCM
NTRD	FHLB	11/30/10	85428	FHLB (CALLABLE)	1.70000	11/23/15	19,800,000.00	19,661,400.00	6,545.00	BNY	TULL
	FHLB Total						410,530,000.00	411,507,771.50	317,501.16		
NTRD	FHLM	11/04/10	85076	FHLMC (CALLABLE)	1.70000	11/04/15	25,000,000.00	24,995,000.00	0.00	BNY	BCI
NTRD	FHLM	11/04/10	85144	FHLMC (CALLABLE)	1.70000	11/04/15	21,300,000.00	21,268,050.00	0.00	BNY	BCI
NTRD	FHLM	11/16/10	85061	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,981,250.00	0.00	BNY	JEFF
NTRD	FHLM	11/16/10	85062	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,975,000.00	0.00	BNY	RV
NTRD	FHLM	11/16/10	85063	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,975,000.00	0.00	BNY	PIPE
NTRD	FHLM	11/17/10	85147	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,975,000.00	0.00	BNY	MFR
NTRD	FHLM	11/17/10	85182	FHLMC (CALLABLE)	1.75000	11/17/15	15,000,000.00	14,997,000.00	0.00	BNY	FTNFCM
NTRD	FHLM	11/22/10	85229	FHLMC (CALLABLE)	1.75000	11/17/15	31,250,000.00	31,250,000.00	7,595.49	BNY	UBSWAR
NTRD	FHLM	11/24/10	85261	FHLMC (CALLABLE)	1.70000	11/24/15	25,000,000.00	25,000,000.00	0.00	BNY	CITGM
NTRD	FHLM	11/24/10	85321	FHLMC (CALLABLE)	1.70000	11/24/15	21,000,000.00	20,865,516.00	0.00	BNY	CITGM
NTRD	FHLM	11/24/10	85384	FHLMC (CALLABLE)	1.75000	11/23/15	50,000,000.00	49,750,000.00	2,430.56	BNY	CITGM
NTRD	FHLM	11/29/10	85399	FHLMC (CALLABLE)	1.75000	11/23/15	25,000,000.00	24,847,500.00	7,291.67	BNY	RWB
NTRD	FHLM	11/29/10	85400	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,868,750.00	14,583.33	BNY	TULL

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NTRD	FHLM	11/29/10	85401	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,868,750.00	14,583.33	BNY	MISC
NTRD	FHLM	11/30/10	85424	FHLMC (CALLABLE)	1.75000	11/17/15	30,000,000.00	29,835,000.00	18,958.33	BNY	GPS
NTRD	FHLM	11/30/10	85435	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,750,000.00	31,597.22	BNY	FTNFCM
NTRD	FHLM	11/30/10	85449	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,867,500.00	31,597.22	BNY	MORCO
FHLM Total							<u>493,550,000.00</u>	<u>492,069,316.00</u>	<u>128,637.15</u>		
NTRD	FNMA	11/03/10	85185	FNMA (CALLABLE)	1.55000	10/27/15	25,000,000.00	25,000,000.00	6,458.33	BNY	MORCO
NTRD	FNMA	11/03/10	85189	FNMA (CALLABLE)	1.55000	10/27/15	50,000,000.00	49,994,000.00	12,916.67	BNY	RWB
NTRD	FNMA	11/15/10	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,910,000.00	3,385.42	BNY	JPM
NTRD	FNMA	11/15/10	85227	FNMA (CALLABLE)	1.55000	11/12/15	25,000,000.00	25,000,000.00	3,229.17	BNY	MS
NTRD	FNMA	11/16/10	85059	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	25,000,000.00	0.00	BNY	MS
NTRD	FNMA	11/16/10	85118	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,932,000.00	0.00	BNY	MS
NTRD	FNMA	11/18/10	85096	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,950,000.00	2,361.11	BNY	RWB
NTRD	FNMA	11/23/10	85244	FNMA (CALLABLE)	1.56000	11/23/15	25,000,000.00	25,000,000.00	0.00	BNY	BCI
NTRD	FNMA	11/24/10	85164	FNMA (CALLABLE)	1.50000	11/24/15	25,000,000.00	24,937,500.00	0.00	BNY	MORCO
NTRD	FNMA	11/24/10	85211	FNMA (CALLABLE)	1.50000	11/24/15	11,250,000.00	11,244,375.00	0.00	BNY	LOOP
FNMA Total							<u>261,250,000.00</u>	<u>260,967,875.00</u>	<u>28,350.70</u>		
NTRD	MCSA	11/09/10	85082	FNMA (CALLABLE)	3.00000	11/09/15	25,000,000.00	25,000,000.00	0.00	BNY	ALA
NTRD	MCSA	11/17/10	85077	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	0.00	BNY	MISC
NTRD	MCSA	11/17/10	85078	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	0.00	BNY	BA
NTRD	MCSA	11/17/10	85079	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	0.00	BNY	MIZO
NTRD	MCSA	11/17/10	85080	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	MCSA	11/19/10	85097	FNMA (CALLABLE)	3.50000	11/19/15	25,000,000.00	25,000,000.00	0.00	BNY	WFI
NTRD	MCSA	11/19/10	85098	FNMA (CALLABLE)	3.50000	11/19/15	25,000,000.00	25,000,000.00	0.00	BNY	LOOP
NTRD	MCSA	11/23/10	85119	FNMA (CALLABLE)	4.00000	11/23/15	25,000,000.00	25,000,000.00	0.00	BNY	CITGM
NTRD	MCSA	11/23/10	85120	FNMA (CALLABLE)	4.00000	11/23/15	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	MCSA	11/24/10	85249	FNMA (CALLABLE)	4.00000	11/24/15	25,000,000.00	25,000,000.00	0.00	BNY	PIPE
NTRD	MCSA	11/24/10	85250	FNMA (CALLABLE)	4.00000	11/24/15	25,000,000.00	25,000,000.00	0.00	BNY	MFR
MCSA Total							<u>275,000,000.00</u>	<u>275,000,000.00</u>	<u>0.00</u>		
NTRD	NCD1	11/24/10	85397	UNION BK OF CALIFORNIA CD	0.25000	02/25/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	11/30/10	85443	UNION BK OF CALIFORNIA CD	0.24000	01/28/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NCD1 Total							<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>0.00</u>		
NTRD	NOTE	11/05/10	85223	USTN	1.12500	12/15/11	50,000,000.00	50,486,328.13	219,774.59	BNY	CITGM
NTRD	NOTE	11/05/10	85224	USTN	1.12500	12/15/11	50,000,000.00	50,486,328.13	219,774.59	BNY	CITGM
NTRD	NOTE	11/30/10	85437	USTN	1.12500	12/15/11	50,000,000.00	50,421,875.00	258,196.72	BNY	BA
NTRD	NOTE	11/30/10	85438	USTN	1.12500	12/15/11	50,000,000.00	50,421,875.00	258,196.72	BNY	BA
NOTE Total							<u>200,000,000.00</u>	<u>201,816,406.26</u>	<u>955,942.62</u>		

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NTRD	YANK1	11/01/10	85169	CIBC NY CD	0.22000	01/20/11	50,000,000.00	50,001,110.59	0.00	BNY	MFR
NTRD	YANK1	11/01/10	85170	CIBC NY CD	0.22000	01/20/11	25,000,000.00	25,000,555.30	0.00	BNY	MFR
NTRD	YANK1	11/03/10	85184	BARCLAYS BK PLC NY CD	0.20000	12/30/10	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	11/04/10	85206	BARCLAYS BK PLC NY CD	0.20000	12/30/10	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	11/05/10	85209	DNB NOR BANK ASA NY CD	0.21500	12/22/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	11/05/10	85210	DNB NOR BANK ASA NY CD	0.21500	12/22/10	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	YANK1	11/08/10	85226	A & NZ BANKING GROUP NY CD	0.21000	01/05/11	50,000,000.00	50,000,805.30	0.00	BNY	MFR
NTRD	YANK1	11/10/10	85259	TORONTO DOMINION BK NY CD	0.20000	12/16/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	11/15/10	85268	BK OF MONTREAL CHICAGO CD	0.24000	12/17/10	50,000,000.00	50,000,444.35	0.00	BNY	MFR
NTRD	YANK1	11/15/10	85280	CREDIT SUISSE NY CD	0.23000	12/29/10	50,000,000.00	50,000,610.95	0.00	BNY	MFR
NTRD	YANK1	11/15/10	85285	SOCIETE GENERALE NY CD	0.26000	12/21/10	50,000,000.00	50,000,499.88	0.00	BNY	MFR
NTRD	YANK1	11/15/10	85289	BNP PARIBAS SF CD	0.25000	12/20/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	11/15/10	85290	BK OF MONTREAL CHICAGO CD	0.23000	12/28/10	50,000,000.00	50,000,597.07	0.00	BNY	MFR
NTRD	YANK1	11/16/10	85294	CREDIT SUISSE NY CD	0.24000	12/20/10	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	11/16/10	85295	CREDIT SUISSE NY CD	0.24000	12/20/10	25,000,000.00	25,000,000.00	0.00	BNY	CSFB
NTRD	YANK1	11/19/10	85345	NORDEA BK FINLAND PLC NY CD	0.22000	12/21/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	11/23/10	85368	A & NZ BANKING GROUP NY CD	0.23000	02/23/11	50,000,000.00	50,001,277.06	0.00	BNY	MFR
NTRD	YANK1	11/24/10	85354	BNP PARIBAS SF CD	0.25000	12/28/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	11/24/10	85356	RABOBANK NEDERLAND NV NY CD	0.25000	02/24/11	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	11/24/10	85357	SOCIETE GENERALE NY CD	0.26000	12/31/10	50,000,000.00	50,000,513.76	0.00	BNY	MFR
NTRD	YANK1	11/24/10	85358	SOCIETE GENERALE NY CD	0.26000	12/31/10	25,000,000.00	25,000,256.88	0.00	BNY	MFR
NTRD	YANK1	11/24/10	85378	A & NZ BANKING GROUP NY CD	0.32000	03/10/11	25,000,000.00	25,005,136.73	16,666.67	BNY	INGF
NTRD	YANK1	11/24/10	85379	SVENSKA HANDELSBANKEN AB NY CD	0.26000	02/14/11	50,000,000.00	50,001,135.77	4,333.33	BNY	INGF
NTRD	YANK1	11/24/10	85380	BK OF NOVA SCOTIA HOUSTON CD	0.23000	01/24/11	50,000,000.00	50,000,846.91	0.00	BNY	MFR
NTRD	YANK1	11/24/10	85383	TORONTO DOMINION BK NY CD	0.22000	12/22/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	11/24/10	85392	DNB NOR BANK ASA NY CD	0.23000	01/28/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	11/24/10	85393	RABOBANK NEDERLAND NV NY CD	0.27000	02/28/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	11/24/10	85394	RABOBANK NEDERLAND NV NY CD	0.27000	02/28/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	11/26/10	85411	BNP PARIBAS SF CD	0.24000	12/30/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	11/29/10	85418	BNP PARIBAS SF CD	0.24000	01/03/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	11/30/10	85444	NORDEA BK FINLAND PLC NY CD	0.25000	01/31/11	50,000,000.00	50,000,860.76	0.00	BNY	MFR
NTRD	YANK1	11/30/10	85446	BARCLAYS BK PLC NY CD	0.28000	02/01/11	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	11/30/10	85447	BARCLAYS BK PLC NY CD	0.28000	02/01/11	39,000,000.00	39,000,000.00	0.00	BNY	BCI
NTRD	YANK1	11/30/10	85448	BNP PARIBAS SF CD	0.26000	01/20/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
YANK1 Total							1,564,000,000.00	1,564,014,651.31	21,000.00		
NTRD Total							9,809,745,000.00	9,809,781,339.01	1,754,303.16		
TRADE	NOTE	11/10/10	85260	USTN	1.25000	10/31/15	50,000,000.00	50,000,000.00	17,265.19	BNY	BA
TRADE	NOTE	11/15/10	85281	USTN	1.25000	10/31/15	50,000,000.00	49,875,000.00	25,897.79	BNY	BA

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TRADE	NOTE	11/16/10	85292	USTN	1.25000	10/31/15	50,000,000.00	49,402,343.75	27,624.31	BNY	BA
TRADE	NOTE	11/30/10	85402	USTN	1.37500	11/30/15	50,000,000.00	49,609,375.00	0.00	BNY	BA
NOTE Total							200,000,000.00	198,886,718.75	70,787.29		
TRADE Total							200,000,000.00	198,886,718.75	70,787.29		
PSI Total							10,009,745,000.00	10,008,668,057.76	1,825,090.45		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
11/19/10	NTRD	82207	FFCB 2.94 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	11,793.54
11/04/10	NTRD	82072	FFCB 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
11/04/10	NTRD	82073	FFCB 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
11/04/10	NTRD	82074	FFCB 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
11/04/10	NTRD	82075	FFCB 3.00 (CALLABLE)	Call	100.0000	23,875,000.00	23,875,000.00	0.00	23,875,000.00	9,544.77
11/04/10	NTRD	82076	FFCB 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
FFCB Total						148,875,000.00	148,875,000.00	0.00	148,875,000.00	21,338.31
11/10/10	NTRD	79206	FHLB 3.60 (CALLABLE)	Call	100.0000	35,000,000.00	35,000,000.00	0.00	35,000,000.00	1,163.47
11/17/10	NTRD	79205	FHLB 3.60 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	2,597.03
FHLB Total						85,000,000.00	85,000,000.00	0.00	85,000,000.00	3,760.50
11/04/10	NTRD	84428	FHLMC 2.43 (CALLABLE)	Call	100.0000	17,250,000.00	17,250,000.00	104,793.75	17,354,793.75	0.00
11/18/10	NTRD	83621	FHLMC 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	28,083.93
11/18/10	NTRD	83630	FHLMC 3.00 (CALLABLE)	Call	100.0000	29,919,000.00	29,919,000.00	0.00	29,919,000.00	107,551.10
11/18/10	NTRD	83663	FHLMC 3.00 (CALLABLE)	Call	100.0000	27,775,000.00	27,775,000.00	0.00	27,775,000.00	62,402.48
11/19/10	NTRD	83677	FHLMC 3.05 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	28,083.93
11/19/10	NTRD	83772	FHLMC 3.05 (CALLABLE)	Call	100.0000	28,290,000.00	28,290,000.00	0.00	28,290,000.00	0.00
FHLMC Total						153,234,000.00	153,234,000.00	104,793.75	153,338,793.75	226,121.44
11/26/10	NTRD	83676	FNMA 7.125 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	33,700.71
11/19/10	NTRD	83631	FNMA 7.33 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
11/19/10	NTRD	83632	FNMA 7.33 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
MCSA -FNMA Total						75,000,000.00	75,000,000.00	0.00	75,000,000.00	33,700.71
NTRD Total						462,109,000.00	462,109,000.00	104,793.75	462,213,793.75	284,920.96
11/01/10	TRADE	85095	USTN 1.25	Sell	100.4688	50,000,000.00	50,234,375.00	54,945.05	50,289,320.05	234,375.00
11/24/10	TRADE	85292	USTN 1.25	Sell	99.4141	50,000,000.00	49,707,031.25	41,436.46	49,748,467.71	301,715.73
USTN Total						100,000,000.00	99,941,406.25	96,381.51	100,037,787.76	536,090.73
TRADE Total						100,000,000.00	99,941,406.25	96,381.51	100,037,787.76	536,090.73
PSI Total						562,109,000.00	562,050,406.25	201,175.26	562,251,581.51	821,011.69

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Specific Purpose Investments
For the Period November 1, 2010 to November 30, 2010
Attachment VIII

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
11/01/10	GF	17795	FLYING TRIANGLE LOAN	Call	100.0000	627.58	627.58	142.03	769.61	0.00
11/02/10	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	1,927.68	1,927.68	480.61	2,408.29	0.00
11/03/10	GF	17795	FLYING TRIANGLE LOAN	Call	100.0000	29,777.63	29,777.63	4.49	29,782.12	0.00
11/08/10	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	694.19	694.19	66.75	760.94	0.00
11/09/10	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	988.59	988.59	460.62	1,449.21	0.00
11/12/10	GF	16864	FLYING TRIANGLE LOAN	Call	100.0000	1,166.30	1,166.30	195.82	1,362.12	0.00
FLYING TRIANGLE LOAN Total						35,181.97	35,181.97	1,350.32	36,532.29	0.00
GF - GENERAL FUND Total						35,181.97	35,181.97	1,350.32	36,532.29	0.00
11/30/10	SCAQM	38556	S of C LAIF	Sell	100.0000	300,000.00	300,000.00	0.00	300,000.00	0.00
LAIF Total						300,000.00	300,000.00	0.00	300,000.00	0.00
SCAQM - SOUTH COAST AIR QUALITY MGMT Total						300,000.00	300,000.00	0.00	300,000.00	0.00
SPI Total						335,181.97	335,181.97	1,350.32	336,532.29	0.00

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of November 30, 2010
Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,595,021,554.04	3,594,902,298.00	(119,256.04)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	19,996,388.89	19,996,100.00	(288.89)	0.00	0.00	0.00
Commercial Paper	8,070,069,840.55	8,069,655,525.24	(414,315.31)	0.00	0.00	0.00
Governments	1,158,995,419.46	1,159,818,997.50	823,578.04	87,176.74	111,238.51	24,061.77
Agencies	9,408,351,931.48	9,489,333,370.66	80,981,439.18	5,021,963.76	5,035,454.06	13,490.30
Municipals	35,000,000.00	35,000,000.00	0.00	5,250,000.00	5,250,000.00	0.00
Corp. & Deposit Notes	947,891,730.46	955,426,296.87	7,534,566.41	2,316,259.08	2,318,760.92	2,501.84
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	63,588,908.24	63,588,908.24	0.00
TOTAL	<u>\$23,235,326,864.88</u>	<u>\$23,324,132,588.27</u>	<u>\$88,805,723.39</u>	<u>\$76,264,307.82</u>	<u>\$76,304,361.73</u>	<u>\$40,053.91</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.15% of the PSI Portfolio.

Security ID	Security Description	Calculated Market Price
85213	BK OF NOVA SCOTIA HOUSTON CD	99.95000000
84714	BARCLAYS BANK PLC NY CD	100.24331758
84896	BK OF AMERICA NA BA	99.98050000
85389	BK OF AMERICA NA BK NOTE	99.99533348
83923	ROYAL BK OF CANADA NY FRN	99.95000000
85114	ROYAL BK OF CANADA NY FRCD	99.95000000
85115	ROYAL BK OF CANADA NY FRCD	99.95000000
85116	ROYAL BK OF CANADA NY FRCD	99.95000000
84697	UNION BK OF CALIFORNIA CD	100.00016590
84796	UNION BK OF CALIFORNIA CD	99.99943710
85159	UNION BK OF CALIFORNIA CD	99.99343700
85397	UNION BK OF CALIFORNIA CD	99.98309319
84699	DEUTSCHE BK AG NY CD	100.00013848
84696	TORONTO DOMINION BK NY CD	100.00005519
84730	SVENSKA HANDELSBANKEN AB NY CD	100.00024894
85042	BK OF MONTREAL CHICAGO CD	100.00016619
85043	BK OF MONTREAL CHICAGO CD	100.00016619
85053	DEUTSCHE BK AG NY CD	99.99874765
85054	DEUTSCHE BK AG NY CD	99.99874765
84995	SVENSKA HANDELSBANKEN AB NY CD	99.99958018
84996	SVENSKA HANDELSBANKEN AB NY CD	99.99958018
85259	TORONTO DOMINION BK NY CD	99.99777679
85268	BK OF MONTREAL CHICAGO CD	99.99952665
85294	CREDIT SUISSE NY CD	99.99888770
85295	CREDIT SUISSE NY CD	99.99888770
85289	BNP PARIBAS SF CD	99.99944302
84912	RABOBANK NEDERLAND NV NY CD	100.01274959
84941	SOCIETE GENERALE NY CD	100.00054963
84966	SVENSKA HANDELSBANKEN AB NY CD	99.99888443
84967	DNB NOR BANK ASA NY CD	99.99832915
84842	NORDEA BK FINLAND PLC NY CD	99.99888250
84800	NORDEA BK FINLAND PLC NY CD	99.99943740
85345	NORDEA BK FINLAND PLC NY CD	99.99766600
85285	SOCIETE GENERALE NY CD	99.99999836
85209	DNB NOR BANK ASA NY CD	99.99724806
85210	DNB NOR BANK ASA NY CD	99.99724806
85383	TORONTO DOMINION BK NY CD	99.99755536
84870	TORONTO DOMINION BK NY CD	99.99807654
84756	WESTPAC BANKING CORP NY CD	99.99865800
84772	BK OF NOVA SCOTIA HOUSTON CD	99.99932442
84773	BK OF NOVA SCOTIA HOUSTON CD	99.99932442
84807	NORDEA BK FINLAND PLC NY CD	99.99932490
84810	DEUTSCHE BK AG NY CD	99.99932502
84884	CIBC NY CD	99.99774259
85290	BK OF MONTREAL CHICAGO CD	99.99766520
85354	BNP PARIBAS SF CD	99.99922154
85069	TORONTO DOMINION BK NY CD	99.99688507
85074	TORONTO DOMINION BK NY CD	99.99677397
85280	CREDIT SUISSE NY CD	99.99758183
84910	BK OF NOVA SCOTIA HOUSTON CD	99.99915767
85184	BARCLAYS BK PLC NY CD	99.99499783
85206	BARCLAYS BK PLC NY CD	99.99499795
85411	BNP PARIBAS SF CD	99.99833312
84853	ROYAL BK OF CANADA NY CD	99.99582564
84857	BK OF NOVA SCOTIA HOUSTON CD	99.99912867
84869	SVENSKA HANDELSBANKEN AB NY CD	99.99912867
84894	RABOBANK NEDERLAND NV NY CD	99.99912960
84830	SVENSKA HANDELSBANKEN AB NY CD	99.99912851
84746	CIBC NY CD	99.99912696
85357	SOCIETE GENERALE NY CD	99.99999903
85358	SOCIETE GENERALE NY CD	99.99999903
85418	BNP PARIBAS SF CD	99.99811141
85169	CIBC NY CD	99.99008013
85170	CIBC NY CD	99.99008013
85380	BANK OF NOVA SCOTIA HOUSTON CD	99.99083570

Security ID	Security Description	Calculated Market Price
85070	CREDIT SUISSE NY CD	99.99687812
84427	A & NZ BANKING GROUP NY CD	100.01260236
85135	RABOBANK NEDERLAND NV NY CD	99.99179900
85136	RABOBANK NEDERLAND NV NY CD	99.99179900
85392	DNB NOR BANK ASA NY CD	99.99016952
85379	SVENSKA HANDELSBANKEN NY CD	99.98944285
85368	A & NZ BANKING GROUP NY CD	99.97876267
85356	RABOBANK NEDERLAND NV NY CD	99.98328737
85393	RABOBANK NEDERLAND NV NY CD	99.98750639
85394	RABOBANK NEDERLAND NV NY CD	99.98750639
85378	A & NZ BANKING GROUP NY CD	99.99715883
85140	BARCLAYS BK PLC NY CD	100.14625947
85448	BNP PARIBAS SF CD	99.99716779

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of November 30, 2010
Fund: Pooled Surplus Investments
Attachment X

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BA	84896	BK OF AMERICA NA BA	0.25000	12/27/10	20,000,000.00	19,996,388.89	19,996,100.00
		BA Total					20,000,000.00	19,996,388.89	19,996,100.00
PSI	NTRD	BAN	83163	LACCAL BANS	0.71000	06/30/12	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	83362	LACCAL BANS	0.71000	06/30/12	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	84700	LACCAL BANS	0.68100	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85107	LACCAL BANS	0.67000	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					35,000,000.00	35,000,000.00	35,000,000.00
PSI	NTRD	BNOT	84783	BK OF AMERICA NA BK NOTE	0.27000	12/20/10	38,000,000.00	38,000,000.00	37,999,240.00
PSI	NTRD	BNOT	84985	BK OF AMERICA NA BK NOTE	0.23000	12/20/10	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	BNOT	84798	CHASE BK USA NA BK NOTE	0.25000	12/20/10	50,000,000.00	50,000,000.00	49,996,000.00
PSI	NTRD	BNOT	85303	CHASE BK USA NA BK NOTE	0.21000	12/21/10	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	BNOT	84844	CHASE BK USA NA BK NOTE	0.25000	12/23/10	50,000,000.00	50,000,000.00	49,995,000.00
PSI	NTRD	BNOT	84845	CHASE BK USA NA BK NOTE	0.25000	12/23/10	25,000,000.00	25,000,000.00	24,997,500.00
PSI	NTRD	BNOT	85284	BK OF AMERICA NA BK NOTE	0.25000	01/03/11	50,000,000.00	50,000,000.00	49,999,000.00
PSI	NTRD	BNOT	85389	BK OF AMERICA NA BK NOTE	0.26000	01/25/11	50,000,000.00	50,000,000.00	49,997,666.50
PSI	NTRD	BNOT	85450	CHASE BK USA NA BK NOTE	0.22000	02/01/11	50,000,000.00	50,000,000.00	49,993,878.00
		BNOT Total					413,000,000.00	413,000,000.00	412,977,784.50
PSI	NTRD	BNOT3	80744	US BANK NA BK NOTE	6.37500	08/01/11	8,000,000.00	8,145,740.66	8,311,920.00
		BNOT3 Total					8,000,000.00	8,145,740.66	8,311,920.00
PSI	NTRD	CNFL	80465	GE CAPITAL CORP FRN	0.37844	04/28/11	50,000,000.00	48,866,844.21	49,993,000.00
PSI	NTRD	CNFL	83923	ROYAL BK OF CANADA NY FRN	0.29688	06/01/11	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	CNFL	80609	GE CAPITAL CORP FRN	0.35563	08/15/11	5,000,000.00	4,815,141.41	4,996,875.00
PSI	NTRD	CNFL	80610	GE CAPITAL CORP FRN	0.35563	08/15/11	15,000,000.00	14,512,455.88	14,990,625.00
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.50844	07/27/12	50,000,000.00	50,000,000.00	50,112,000.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.43563	11/15/12	50,000,000.00	50,000,000.00	49,950,000.00
		CNFL Total					220,000,000.00	218,194,441.50	220,017,500.00
PSI	NTRD	CNFM	82326	WESTPAC BANKING CORP NY FRN	0.28375	12/03/10	50,000,000.00	50,000,027.73	50,000,000.00
PSI	NTRD	CNFM	82327	WESTPAC BANKING CORP NY FRN	0.28375	12/03/10	50,000,000.00	50,000,027.73	50,000,000.00
		CNFM Total					100,000,000.00	100,000,055.46	100,000,000.00
PSI	NTRD	CNFX	80240	GE CAPITAL CORP MTN	5.00000	12/01/10	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	CNFX	80243	GE CAPITAL CORP MTN	5.00000	12/01/10	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	CNFX	80606	GE CAPITAL CORP MTN	5.00000	12/01/10	9,000,000.00	9,000,000.00	9,000,000.00
PSI	NTRD	CNFX	75744	MORGAN STANLEY MTN	5.05000	01/21/11	25,000,000.00	25,016,125.00	25,146,250.00
PSI	NTRD	CNFX	80244	GE CAPITAL CORP MTN	6.12500	02/22/11	5,000,000.00	4,978,203.78	5,062,000.00
PSI	NTRD	CNFX	80251	GE CAPITAL CORP MTN	6.12500	02/22/11	5,000,000.00	4,978,173.21	5,062,000.00
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,522,591.34	2,620,961.02

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of November 30, 2010
Fund: Pooled Surplus Investments
Attachment X

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,005,470.22	3,122,670.00
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,162,143.45	1,204,309.73
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,000,000.00	10,096,221.04	10,408,900.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,498,956.32	1,551,585.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,685,293.84	9,500,400.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,029,906.90	10,556,000.00
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,096,959.59	10,556,000.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,092,449.56	10,556,000.00
PSI	NTRD	CNFX	80208	CHEVRON CORP CO MTN	3.45000	03/03/12	50,000,000.00	49,998,746.35	51,600,500.00
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,590,999.58	6,131,044.00
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	11,092,597.27	11,420,222.62
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,706,655.36	25,620,250.00
CNFX Total							207,681,000.00	208,551,492.81	214,119,092.37
PSI	NTRD	CPD	85026	ABBEY NATIONAL NA LLC CP	0.24000	12/01/10	50,000,000.00	50,000,000.00	49,998,415.00
PSI	NTRD	CPD	85370	BRYANT PARK FUNDING LLC CP	0.23000	12/01/10	43,000,000.00	43,000,000.00	42,998,469.20
PSI	NTRD	CPD	85032	COMMERZBANK US FINANCE INC CP	0.23000	12/01/10	50,000,000.00	50,000,000.00	49,998,220.00
PSI	NTRD	CPD	85033	RANGER FUNDING CO LLC CP	0.25000	12/01/10	50,000,000.00	50,000,000.00	49,998,220.00
PSI	NTRD	CPD	85099	RANGER FUNDING CO LLC CP	0.24000	12/01/10	25,000,000.00	25,000,000.00	24,999,110.00
PSI	NTRD	CPD	85100	RANGER FUNDING CO LLC CP	0.22000	12/01/10	50,000,000.00	50,000,000.00	49,998,220.00
PSI	NTRD	CPD	85101	RANGER FUNDING CO LLC CP	0.22000	12/01/10	4,482,000.00	4,482,000.00	4,481,840.44
PSI	NTRD	CPD	85262	RANGER FUNDING CO LLC CP	0.24000	12/01/10	50,000,000.00	50,000,000.00	49,998,220.00
PSI	NTRD	CPD	85016	THAMES ASSET GLOBAL SEC INC CP	0.25000	12/01/10	38,346,000.00	38,346,000.00	38,344,634.88
PSI	NTRD	CPD	84927	THUNDER BAY FUNDING LLC CP	0.25000	12/01/10	50,000,000.00	50,000,000.00	49,998,220.00
PSI	NTRD	CPD	85133	VARIABLE FUNDING CAP CO LLC CP	0.23000	12/01/10	50,000,000.00	50,000,000.00	49,998,415.00
PSI	NTRD	CPD	85134	VARIABLE FUNDING CAP CO LLC CP	0.23000	12/01/10	6,000,000.00	6,000,000.00	5,999,809.80
PSI	NTRD	CPD	85257	BRYANT PARK FUNDING LLC CP	0.23000	12/02/10	47,000,000.00	46,999,699.72	46,997,960.20
PSI	NTRD	CPD	85038	CARGILL INC CP	0.22000	12/02/10	50,000,000.00	49,999,694.44	49,997,830.00
PSI	NTRD	CPD	84897	CIESCO LLC CP	0.24000	12/02/10	45,000,000.00	44,999,700.00	44,998,047.00
PSI	NTRD	CPD	85092	HSBC FINANCE CORP CP	0.21000	12/02/10	50,000,000.00	49,999,708.33	49,997,830.00
PSI	NTRD	CPD	85068	ING US FUNDING LLC CP	0.20500	12/02/10	10,000,000.00	9,999,943.06	9,999,566.00
PSI	NTRD	CPD	85110	ING US FUNDING LLC CP	0.21000	12/02/10	50,000,000.00	49,999,708.33	49,997,830.00
PSI	NTRD	CPD	85198	BRYANT PARK FUNDING LLC CP	0.22000	12/03/10	50,000,000.00	49,999,388.89	49,997,440.00
PSI	NTRD	CPD	85102	DANSKE CORP CP	0.24000	12/03/10	50,000,000.00	49,999,333.33	49,997,440.00
PSI	NTRD	CPD	85064	JUPITER SEC CO LLC CP	0.23000	12/03/10	50,000,000.00	49,999,361.11	49,997,440.00
PSI	NTRD	CPD	85047	RBS FINANCE NV (NA) INC CP	0.23000	12/03/10	50,000,000.00	49,999,361.11	49,997,440.00
PSI	NTRD	CPD	85338	BRYANT PARK FUNDING LLC CP	0.23000	12/06/10	50,000,000.00	49,998,402.78	49,996,275.00
PSI	NTRD	CPD	85130	COMMERZBANK US FINANCE INC CP	0.23000	12/06/10	50,000,000.00	49,998,402.78	49,996,275.00
PSI	NTRD	CPD	85131	COMMERZBANK US FINANCE INC CP	0.23000	12/06/10	28,000,000.00	27,999,105.56	27,997,914.00
PSI	NTRD	CPD	85103	DANSKE CORP CP	0.24000	12/06/10	50,000,000.00	49,998,333.33	49,996,275.00
PSI	NTRD	CPD	85046	FALCON ASSET SEC CO LLC CP	0.23000	12/06/10	50,000,000.00	49,998,402.78	49,996,275.00
PSI	NTRD	CPD	85298	ING US FUNDING LLC CP	0.20000	12/06/10	35,000,000.00	34,999,027.78	34,997,392.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	85112	SHEFFIELD RECEIVABLES CORP CP	0.23000	12/06/10	50,000,000.00	49,998,402.78	49,996,955.00
PSI	NTRD	CPD	84949	VARIABLE FUNDING CAP CO LLC CP	0.24000	12/06/10	25,000,000.00	24,999,166.67	24,998,477.50
PSI	NTRD	CPD	85108	ABBAY NATIONAL NA LLC CP	0.24000	12/07/10	50,000,000.00	49,998,000.00	49,996,665.00
PSI	NTRD	CPD	85109	ABBAY NATIONAL NA LLC CP	0.24000	12/07/10	20,000,000.00	19,999,200.00	19,998,666.00
PSI	NTRD	CPD	85171	ABBAY NATIONAL NA LLC CP	0.24000	12/07/10	50,000,000.00	49,998,000.00	49,996,665.00
PSI	NTRD	CPD	85172	ABBAY NATIONAL NA LLC CP	0.24000	12/07/10	30,000,000.00	29,998,800.00	29,997,999.00
PSI	NTRD	CPD	84913	CIESCO LLC CP	0.24000	12/07/10	30,000,000.00	29,998,800.00	29,997,531.00
PSI	NTRD	CPD	85132	DANSKE CORP CP	0.24000	12/07/10	50,000,000.00	49,998,000.00	49,995,885.00
PSI	NTRD	CPD	85207	DANSKE CORP CP	0.24500	12/07/10	28,000,000.00	27,998,856.67	27,997,695.60
PSI	NTRD	CPD	85072	HSBC FINANCE CORP CP	0.22000	12/07/10	50,000,000.00	49,998,166.67	49,995,885.00
PSI	NTRD	CPD	85238	ABBAY NATIONAL NA LLC CP	0.23000	12/08/10	50,000,000.00	49,997,763.89	49,996,375.00
PSI	NTRD	CPD	85028	BARTON CAPITAL LLC CP	0.23000	12/08/10	45,018,000.00	45,015,986.70	45,013,948.38
PSI	NTRD	CPD	85373	BRYANT PARK FUNDING LLC CP	0.23000	12/08/10	36,993,000.00	36,991,345.59	36,989,670.63
PSI	NTRD	CPD	85052	DANSKE CORP CP	0.26000	12/08/10	44,000,000.00	43,997,775.55	43,996,040.00
PSI	NTRD	CPD	85024	SHEFFIELD RECEIVABLES CORP CP	0.23000	12/08/10	30,000,000.00	29,998,658.33	29,997,825.00
PSI	NTRD	CPD	85197	THUNDER BAY FUNDING LLC CP	0.22000	12/08/10	35,913,000.00	35,911,463.72	35,909,767.83
PSI	NTRD	CPD	85034	BARTON CAPITAL LLC CP	0.24000	12/09/10	28,062,000.00	28,060,503.36	28,059,255.54
PSI	NTRD	CPD	85126	CITIGROUP FUNDING INC CP	0.24000	12/09/10	50,000,000.00	49,997,333.33	49,995,110.00
PSI	NTRD	CPD	85236	FALCON ASSET SEC CO LLC CP	0.23000	12/09/10	41,000,000.00	40,997,904.44	40,995,990.20
PSI	NTRD	CPD	85151	HSBC FINANCE CORP CP	0.21000	12/09/10	50,000,000.00	49,997,666.67	49,995,110.00
PSI	NTRD	CPD	85089	SHEFFIELD RECEIVABLES CORP CP	0.23000	12/09/10	25,000,000.00	24,998,722.22	24,998,040.00
PSI	NTRD	CPD	85340	THAMES ASSET GLOBAL SEC INC CP	0.23000	12/09/10	50,000,000.00	49,997,444.44	49,995,110.00
PSI	NTRD	CPD	85432	BARTON CAPITAL LLC CP	0.22000	12/10/10	39,382,000.00	39,379,833.99	39,378,148.44
PSI	NTRD	CPD	85129	CRC FUNDING LLC CP	0.23000	12/10/10	50,000,000.00	49,997,125.00	49,994,720.00
PSI	NTRD	CPD	85240	HSBC FINANCE CORP CP	0.21000	12/10/10	40,000,000.00	39,997,900.00	39,995,776.00
PSI	NTRD	CPD	85036	JUPITER SEC CO LLC CP	0.23000	12/10/10	42,000,000.00	41,997,585.00	41,995,564.80
PSI	NTRD	CPD	85328	REGENCY MARKETS NO. 1 LLC CP	0.26000	12/10/10	25,000,000.00	24,998,375.00	24,997,360.00
PSI	NTRD	CPD	85165	DANSKE CORP CP	0.24500	12/13/10	50,000,000.00	49,995,916.67	49,993,555.00
PSI	NTRD	CPD	85037	ING US FUNDING LLC CP	0.21000	12/13/10	50,000,000.00	49,996,500.00	49,993,555.00
PSI	NTRD	CPD	85201	ING US FUNDING LLC CP	0.21000	12/13/10	33,000,000.00	32,997,690.00	32,995,746.30
PSI	NTRD	CPD	85278	THAMES ASSET GLOBAL SEC INC CP	0.24000	12/13/10	50,000,000.00	49,996,000.00	49,993,555.00
PSI	NTRD	CPD	85152	VARIABLE FUNDING CAP CO LLC CP	0.24000	12/13/10	50,000,000.00	49,996,000.00	49,994,915.00
PSI	NTRD	CPD	85202	BARTON CAPITAL LLC CP	0.23000	12/14/10	40,000,000.00	39,996,677.78	39,994,532.00
PSI	NTRD	CPD	85153	CITIGROUP FUNDING INC CP	0.24000	12/14/10	50,000,000.00	49,995,666.67	49,993,165.00
PSI	NTRD	CPD	85090	GE CAPITAL CORP CP	0.22000	12/14/10	15,000,000.00	14,998,808.33	14,998,387.50
PSI	NTRD	CPD	85178	HSBC FINANCE CORP CP	0.21000	12/14/10	50,000,000.00	49,996,208.33	49,993,165.00
PSI	NTRD	CPD	85142	ING US FUNDING LLC CP	0.21000	12/14/10	50,000,000.00	49,996,208.33	49,993,165.00
PSI	NTRD	CPD	85166	ABBAY NATIONAL NA LLC CP	0.26000	12/15/10	50,000,000.00	49,994,944.44	49,994,330.00
PSI	NTRD	CPD	85174	BARTON CAPITAL LLC CP	0.23000	12/15/10	50,000,000.00	49,995,527.78	49,992,775.00
PSI	NTRD	CPD	85208	CITIGROUP FUNDING INC CP	0.24000	12/15/10	50,000,000.00	49,995,333.33	49,992,775.00
PSI	NTRD	CPD	85254	FALCON ASSET SEC CO LLC CP	0.23000	12/15/10	50,000,000.00	49,995,527.78	49,992,775.00
PSI	NTRD	CPD	85137	GE CAPITAL CORP CP	0.22000	12/15/10	50,000,000.00	49,995,722.22	49,994,330.00

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PSI	NTRD	CPD	85138	GE CAPITAL CORP CP	0.22000	12/15/10	50,000,000.00	49,995,722.22	49,994,330.00
PSI	NTRD	CPD	85325	REGENCY MARKETS NO. 1 LLC CP	0.25000	12/15/10	8,880,000.00	8,879,136.67	8,878,716.84
PSI	NTRD	CPD	85288	THAMES ASS&T GLOBAL SEC INC CP	0.25000	12/15/10	50,000,000.00	49,995,138.89	49,992,775.00
PSI	NTRD	CPD	85243	THUNDER BAY FUNDING LLC CP	0.22000	12/15/10	50,000,000.00	49,995,722.22	49,992,775.00
PSI	NTRD	CPD	85300	DEUTSCHE BK FINANCIAL LLC CP	0.23000	12/16/10	25,000,000.00	24,997,604.16	24,996,192.50
PSI	NTRD	CPD	85301	DEUTSCHE BK FINANCIAL LLC CP	0.23000	12/16/10	25,000,000.00	24,997,604.16	24,996,192.50
PSI	NTRD	CPD	85369	ING US FUNDING LLC CP	0.22000	12/16/10	44,000,000.00	43,995,966.67	43,993,298.80
PSI	NTRD	CPD	85176	SHEFFIELD RECEIVABLES CORP CP	0.22000	12/16/10	25,000,000.00	24,997,708.33	24,997,020.00
PSI	NTRD	CPD	85175	ABBAY NATIONAL NA LLC CP	0.26000	12/17/10	35,000,000.00	34,995,955.56	34,995,625.00
PSI	NTRD	CPD	85149	COMMERZBANK US FINANCE INC CP	0.22500	12/17/10	50,000,000.00	49,995,000.00	49,992,000.00
PSI	NTRD	CPD	85276	ING US FUNDING LLC CP	0.21000	12/17/10	50,000,000.00	49,995,333.33	49,992,000.00
PSI	NTRD	CPD	85324	REGENCY MARKETS NO. 1 LLC CP	0.25000	12/17/10	14,865,000.00	14,863,348.33	14,862,621.60
PSI	NTRD	CPD	85342	REGENCY MARKETS NO. 1 LLC CP	0.25000	12/17/10	50,000,000.00	49,994,444.45	49,992,000.00
PSI	NTRD	CPD	85167	BARTON CAPITAL LLC CP	0.23000	12/20/10	50,000,000.00	49,993,930.55	49,990,830.00
PSI	NTRD	CPD	85195	BARTON CAPITAL LLC CP	0.23000	12/20/10	20,008,000.00	20,005,571.25	20,004,330.53
PSI	NTRD	CPD	85219	BARTON CAPITAL LLC CP	0.23000	12/20/10	35,000,000.00	34,995,751.39	34,993,581.00
PSI	NTRD	CPD	85253	CANADIAN IMPERIAL HLDGS INC CP	0.20000	12/20/10	50,000,000.00	49,994,722.22	49,990,830.00
PSI	NTRD	CPD	85179	CITIGROUP FUNDING INC CP	0.24000	12/20/10	35,000,000.00	34,995,566.67	34,993,581.00
PSI	NTRD	CPD	85214	CITIGROUP FUNDING INC CP	0.25000	12/20/10	50,000,000.00	49,993,402.78	49,990,830.00
PSI	NTRD	CPD	85029	COMMERZBANK US FINANCE INC CP	0.26000	12/20/10	50,000,000.00	49,993,138.89	49,990,830.00
PSI	NTRD	CPD	85193	COMMERZBANK US FINANCE INC CP	0.23000	12/20/10	50,000,000.00	49,993,930.56	49,990,830.00
PSI	NTRD	CPD	85306	DEUTSCHE BK FINANCIAL LLC CP	0.23000	12/20/10	50,000,000.00	49,993,930.55	49,990,830.00
PSI	NTRD	CPD	85158	ING US FUNDING LLC CP	0.21000	12/20/10	50,000,000.00	49,994,458.33	49,990,830.00
PSI	NTRD	CPD	85177	ING US FUNDING LLC CP	0.21000	12/20/10	50,000,000.00	49,994,458.33	49,990,830.00
PSI	NTRD	CPD	85048	RBS FINANCE NV (NA) INC CP	0.25000	12/20/10	50,000,000.00	49,993,402.78	49,990,830.00
PSI	NTRD	CPD	85049	RBS FINANCE NV (NA) INC CP	0.25000	12/20/10	25,000,000.00	24,996,701.39	24,995,415.00
PSI	NTRD	CPD	85337	REGENCY MARKETS NO 1. LLC CP	0.25000	12/20/10	50,000,000.00	49,993,402.78	49,990,830.00
PSI	NTRD	CPD	85273	REGENCY MARKETS NO. 1 LLC CP	0.25000	12/20/10	50,000,000.00	49,993,402.78	49,990,830.00
PSI	NTRD	CPD	85274	REGENCY MARKETS NO. 1 LLC CP	0.25000	12/20/10	18,399,000.00	18,396,572.36	18,395,625.62
PSI	NTRD	CPD	85364	REGENCY MARKETS NO. 1 LLC CP	0.24000	12/20/10	23,706,000.00	23,702,997.24	23,701,652.32
PSI	NTRD	CPD	85217	SHEFFIELD RECEIVABLES CORP CP	0.22000	12/20/10	50,000,000.00	49,994,194.44	49,992,875.00
PSI	NTRD	CPD	85027	THAMES ASSET GLOBAL SEC INC CP	0.25000	12/20/10	36,000,000.00	35,995,250.00	35,993,397.60
PSI	NTRD	CPD	85035	THAMES ASSET GLOBAL SEC INC CP	0.25000	12/20/10	50,000,000.00	49,993,402.78	49,990,830.00
PSI	NTRD	CPD	85040	THAMES ASSET GLOBAL SEC INC CP	0.25000	12/20/10	50,000,000.00	49,993,402.78	49,990,830.00
PSI	NTRD	CPD	85084	THAMES ASSET GLOBAL SEC INC CP	0.24000	12/20/10	50,000,000.00	49,993,666.67	49,990,830.00
PSI	NTRD	CPD	85085	THAMES ASSET GLOBAL SEC INC CP	0.24000	12/20/10	2,564,000.00	2,563,675.23	2,563,529.76
PSI	NTRD	CPD	85348	THAMES ASSET GLOBAL SEC INC CP	0.24000	12/20/10	50,000,000.00	49,993,666.67	49,990,830.00
PSI	NTRD	CPD	84835	THUNDER BAY FUNDING LLC CP	0.25000	12/20/10	10,525,000.00	10,523,611.29	10,523,069.72
PSI	NTRD	CPD	85154	ABBAY NATIONAL NA LLC CP	0.25000	12/21/10	50,000,000.00	49,993,055.55	49,992,580.00
PSI	NTRD	CPD	85196	BARTON CAPITAL LLC CP	0.23000	12/21/10	25,000,000.00	24,996,805.56	24,995,220.00
PSI	NTRD	CPD	85264	COMMERZBANK US FINANCE INC CP	0.23000	12/21/10	40,000,000.00	39,994,888.89	39,992,352.00
PSI	NTRD	CPD	85329	ING US FUNDING LLC CP	0.22000	12/21/10	36,000,000.00	35,995,600.00	35,993,116.80

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PSI	NTRD	CPD	85286	SHEFFIELD RECEIVABLES CORP CP	0.21000	12/21/10	50,000,000.00	49,994,166.67	49,992,580.00
PSI	NTRD	CPD	85341	DEUTSCHE BK FINANCIAL LLC CP	0.25000	12/22/10	50,000,000.00	49,992,708.34	49,990,055.00
PSI	NTRD	CPD	85350	JUPITER SEC CO LLC CP	0.23000	12/22/10	25,000,000.00	24,996,645.83	24,995,027.50
PSI	NTRD	CPD	85385	REGENCY MARKETS NO. 1 LLC CP	0.25000	12/22/10	50,000,000.00	49,992,708.34	49,990,055.00
PSI	NTRD	CPD	85218	SHEFFIELD RECEIVABLES CORP CP	0.23000	12/22/10	43,000,000.00	42,994,230.84	42,993,369.40
PSI	NTRD	CPD	85255	SHEFFIELD RECEIVABLES CORP CP	0.23000	12/22/10	35,000,000.00	34,995,304.17	34,994,603.00
PSI	NTRD	CPD	85323	VARIABLE FUNDING CAP CO LLC CP	0.23000	12/22/10	50,000,000.00	49,993,291.67	49,992,290.00
PSI	NTRD	CPD	85326	DEUTSCHE BK FINANCIAL LLC CP	0.24000	12/23/10	50,000,000.00	49,992,666.66	49,989,665.00
PSI	NTRD	CPD	85431	FALCON ASSET SEC CO LLC CP	0.23000	12/23/10	50,000,000.00	49,992,972.22	49,990,055.00
PSI	NTRD	CPD	85241	GE CAPITAL CORP CP	0.22000	12/23/10	50,000,000.00	49,993,277.78	49,992,000.00
PSI	NTRD	CPD	85349	JUPITER SEC CO LLC CP	0.23000	12/23/10	50,000,000.00	49,992,972.22	49,989,665.00
PSI	NTRD	CPD	85363	JUPITER SEC CO LLC CP	0.23000	12/23/10	50,000,000.00	49,992,972.22	49,989,665.00
PSI	NTRD	CPD	84744	TOYOTA MOTOR CREDIT CORP CP	0.27000	12/24/10	17,831,000.00	17,827,924.15	17,828,041.84
PSI	NTRD	CPD	85315	COMMERZBANK US FINANCE INC CP	0.23000	12/27/10	50,000,000.00	49,991,694.44	49,988,110.00
PSI	NTRD	CPD	85332	DEUTSCHE BK FINANCIAL LLC CP	0.25000	12/27/10	50,000,000.00	49,990,972.22	49,988,110.00
PSI	NTRD	CPD	85421	FALCON ASSET SEC CO LLC CP	0.23000	12/27/10	50,000,000.00	49,991,694.45	49,988,110.00
PSI	NTRD	CPD	85296	VARIABLE FUNDING CAP CO LLC CP	0.24000	12/27/10	50,000,000.00	49,991,333.33	49,990,830.00
PSI	NTRD	CPD	85297	VARIABLE FUNDING CAP CO LLC CP	0.24000	12/27/10	25,000,000.00	24,995,666.67	24,995,415.00
PSI	NTRD	CPD	85056	DANSKE CORP CP	0.26000	12/28/10	25,000,000.00	24,995,125.00	24,993,860.00
PSI	NTRD	CPD	85314	DEUTSCHE BK FINANCIAL LLC CP	0.23000	12/28/10	50,000,000.00	49,991,375.00	49,987,720.00
PSI	NTRD	CPD	85335	VARIABLE FUNDING CAP CO LLC CP	0.23000	12/28/10	50,000,000.00	49,991,375.00	49,990,540.00
PSI	NTRD	CPD	85339	COMMERZBANK US FINANCE INC CP	0.23000	12/29/10	50,000,000.00	49,991,055.55	49,987,330.00
PSI	NTRD	CPD	85412	ING US FUNDING LLC CP	0.22000	12/29/10	50,000,000.00	49,991,444.45	49,987,330.00
PSI	NTRD	CPD	85157	TOYOTA MOTOR CREDIT CORP CP	0.23000	12/29/10	50,000,000.00	49,991,055.56	49,990,250.00
PSI	NTRD	CPD	85308	ABBAY NATIONAL NA LLC CP	0.25000	12/30/10	50,000,000.00	49,989,930.55	49,989,915.00
PSI	NTRD	CPD	85366	COMMERZBANK US FINANCE INC CP	0.23000	12/30/10	50,000,000.00	49,990,736.11	49,986,900.00
PSI	NTRD	CPD	85351	DEUTSCHE BK FINANCIAL LLC CP	0.24000	12/30/10	50,000,000.00	49,990,333.33	49,986,900.00
PSI	NTRD	CPD	85256	ING US FUNDING LLC CP	0.22000	12/30/10	50,000,000.00	49,991,138.89	49,986,900.00
PSI	NTRD	CPD	85141	TOYOTA MOTOR CREDIT CORP CP	0.23000	12/30/10	50,000,000.00	49,990,736.11	49,989,915.00
PSI	NTRD	CPD	85386	ABBAY NATIONAL NA LLC CP	0.25000	01/03/11	50,000,000.00	49,988,541.67	49,988,890.00
PSI	NTRD	CPD	85420	ABBAY NATIONAL NA LLC CP	0.25000	01/03/11	50,000,000.00	49,988,541.66	49,988,890.00
PSI	NTRD	CPD	85433	ABBAY NATIONAL NA LLC CP	0.26000	01/03/11	50,000,000.00	49,988,083.33	49,988,890.00
PSI	NTRD	CPD	85434	BRYANT PARK FUNDING LLC CP	0.24000	01/03/11	40,449,000.00	40,440,101.22	40,437,694.50
PSI	NTRD	CPD	85344	CITIGROUP FUNDING INC CP	0.26000	01/03/11	20,000,000.00	19,995,233.33	19,994,234.00
PSI	NTRD	CPD	85416	COMMERZBANK US FINANCE INC CP	0.22000	01/03/11	50,000,000.00	49,989,916.67	49,985,585.00
PSI	NTRD	CPD	85426	DANSKE CORP CP	0.24500	01/03/11	50,000,000.00	49,988,770.84	49,986,025.00
PSI	NTRD	CPD	85441	DEUTSCHE BK FINANCIAL LLC CP	0.25000	01/03/11	50,000,000.00	49,988,541.66	49,985,585.00
PSI	NTRD	CPD	85442	DEUTSCHE BK FINANCIAL LLC CP	0.25000	01/03/11	25,000,000.00	24,994,270.83	24,992,792.50
PSI	NTRD	CPD	85239	JUPITER SEC CO LLC CP	0.25000	01/03/11	25,000,000.00	24,994,270.83	24,992,792.50
PSI	NTRD	CPD	85396	BRYANT PARK FUNDING LLC CP	0.25000	01/04/11	50,000,000.00	49,988,194.45	49,985,145.00
PSI	NTRD	CPD	85333	CITIGROUP FUNDING INC CP	0.26000	01/04/11	18,000,000.00	17,995,580.00	17,994,652.20
PSI	NTRD	CPD	85317	THUNDER BAY FUNDING LLC CP	0.25000	01/04/11	25,000,000.00	24,994,097.22	24,992,572.50

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PSI	NTRD	CPD	85318	THUNDER BAY FUNDING LLC CP	0.25000	01/04/11	25,827,000.00	25,820,901.96	25,819,326.80
PSI	NTRD	CPD	85287	BARTON CAPITAL LLC CP	0.24000	01/05/11	50,000,000.00	49,988,333.33	49,984,700.00
PSI	NTRD	CPD	85347	BARTON CAPITAL LLC CP	0.25000	01/05/11	43,634,000.00	43,623,394.51	43,620,648.00
PSI	NTRD	CPD	85381	BRYANT PARK FUNDING LLC CP	0.25000	01/05/11	50,000,000.00	49,987,847.23	49,984,700.00
PSI	NTRD	CPD	85395	BRYANT PARK FUNDING LLC CP	0.25000	01/05/11	43,964,000.00	43,953,314.31	43,950,547.02
PSI	NTRD	CPD	85419	BRYANT PARK FUNDING LLC CP	0.25000	01/05/11	35,000,000.00	34,991,493.05	34,989,290.00
PSI	NTRD	CPD	85445	COMMERZBANK US FINANCE INC CP	0.24000	01/05/11	50,000,000.00	49,988,333.33	49,985,145.00
PSI	NTRD	CPD	85451	ABBAY NATIONAL NA LLC CP	0.26000	01/06/11	50,000,000.00	49,987,000.00	49,988,600.00
PSI	NTRD	CPD	85215	BARTON CAPITAL LLC CP	0.25000	01/06/11	25,000,000.00	24,993,750.00	24,992,125.00
PSI	NTRD	CPD	85312	THUNDER BAY FUNDING LLC CP	0.24000	01/06/11	26,022,000.00	26,015,754.72	26,013,803.07
PSI	NTRD	CPD	85382	BRYANT PARK FUNDING LLC CP	0.24000	01/07/11	50,000,000.00	49,987,666.66	49,983,800.00
PSI	NTRD	CPD	85391	COMMERZBANK US FINANCE INC CP	0.24000	01/07/11	50,000,000.00	49,987,666.66	49,983,800.00
PSI	NTRD	CPD	85216	THAMES ASSET GLOBAL SEC INC CP	0.26000	01/07/11	25,000,000.00	24,993,319.44	24,991,900.00
PSI	NTRD	CPD	85277	THAMES ASSET GLOBAL SEC INC CP	0.25000	01/07/11	42,498,000.00	42,487,080.38	42,484,230.65
PSI	NTRD	CPD	85139	BARTON CAPITAL LLC CP	0.26000	01/10/11	50,000,000.00	49,985,555.56	49,982,425.00
PSI	NTRD	CPD	85311	THUNDER BAY FUNDING LLC CP	0.24000	01/10/11	44,000,000.00	43,988,266.67	43,984,534.00
PSI	NTRD	CPD	85307	SHEFFIELD RECEIVABLES CORP CP	0.24000	01/11/11	30,000,000.00	29,991,800.00	29,991,630.00
PSI	NTRD	CPD	85417	SHEFFIELD RECEIVABLES CORP CP	0.23000	01/11/11	50,000,000.00	49,986,902.78	49,986,050.00
PSI	NTRD	CPD	85275	FALCON ASSET SEC CO LLC CP	0.25000	01/12/11	40,000,000.00	39,988,333.34	39,985,200.00
PSI	NTRD	CPD	85415	JUPITER SEC CO LLC CP	0.25000	01/12/11	50,000,000.00	49,985,416.66	49,981,500.00
PSI	NTRD	CPD	85313	BARTON CAPITAL LLC CP	0.25000	01/13/11	25,965,000.00	25,957,246.56	25,955,148.88
PSI	NTRD	CPD	85436	SHEFFIELD RECEIVABLES CORP CP	0.23000	01/13/11	50,000,000.00	49,986,263.88	49,986,020.00
PSI	NTRD	CPD	85263	THAMES ASSET GLOBAL SEC INC CP	0.26000	01/13/11	30,000,000.00	29,990,683.33	29,988,618.00
PSI	NTRD	CPD	85194	CAFCO LLC CP	0.27000	01/14/11	16,750,000.00	16,744,472.50	16,743,487.60
PSI	NTRD	CPD	85299	COMMERZBANK US FINANCE INC CP	0.25000	01/14/11	35,000,000.00	34,989,305.55	34,986,392.00
PSI	NTRD	CPD	85439	UBS FINANCE (DELAWARE) LLC CP	0.22000	01/14/11	50,000,000.00	49,986,555.56	49,981,030.00
PSI	NTRD	CPD	85440	UBS FINANCE (DELAWARE) LLC CP	0.22000	01/14/11	50,000,000.00	49,986,555.56	49,981,030.00
PSI	NTRD	CPD	85409	SHEFFIELD RECEIVABLES CORP CP	0.23000	01/18/11	27,600,000.00	27,591,536.00	27,590,845.08
PSI	NTRD	CPD	85309	VARIABLE FUNDING CAP CO LLC CP	0.25000	01/18/11	40,000,000.00	39,986,666.67	39,986,732.00
PSI	NTRD	CPD	85310	BARTON CAPITAL LLC CP	0.25000	01/19/11	24,000,000.00	23,991,833.33	23,989,519.20
PSI	NTRD	CPD	85322	BARTON CAPITAL LLC CP	0.25000	01/19/11	16,032,000.00	16,026,544.66	16,024,998.83
PSI	NTRD	CPD	85343	HSBC FINANCE CORP CP	0.23000	01/20/11	50,000,000.00	49,984,027.77	49,977,675.00
PSI	NTRD	CPD	85365	JUPITER SEC CO LLC CP	0.25000	01/20/11	50,000,000.00	49,982,638.89	49,977,675.00
PSI	NTRD	CPD	85352	THUNDER BAY FUNDING LLC CP	0.24000	01/20/11	27,500,000.00	27,490,833.33	27,487,721.25
PSI	NTRD	CPD	85362	THUNDER BAY FUNDING LLC CP	0.25000	01/20/11	20,010,000.00	20,003,052.09	20,001,065.54
PSI	NTRD	CPD	85422	CARGILL INC CP	0.23000	01/21/11	35,000,000.00	34,988,595.83	34,984,029.50
PSI	NTRD	CPD	85410	CRC FUNDING LLC CP	0.26000	01/21/11	10,500,000.00	10,496,132.50	10,495,208.85
PSI	NTRD	CPD	85375	HSBC FINANCE CORP CP	0.23000	01/24/11	50,000,000.00	49,982,750.00	49,975,700.00
PSI	NTRD	CPD	85160	SHEFFIELD RECEIVABLES CORP CP	0.27000	01/24/11	25,000,000.00	24,989,875.00	24,990,522.50
PSI	NTRD	CPD	85413	SHEFFIELD RECEIVABLES CORP CP	0.24000	01/26/11	45,000,000.00	44,983,200.00	44,982,211.50
PSI	NTRD	CPD	85367	CAFCO LLC CP	0.27000	02/14/11	50,000,000.00	49,971,875.00	49,965,665.00
PSI	NTRD	CPD	85390	CIESCO LLC CP	0.26000	02/17/11	50,000,000.00	49,971,833.34	49,964,115.00

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PSI	NTRD	CPD	85374	JUPITER SEC CO LLC CP	0.25000	02/18/11	35,000,000.00	34,980,798.61	34,974,516.50
PSI	NTRD	CPD	85327	THAMES ASSET GLOBAL SEC INC CP	0.26000	02/18/11	25,000,000.00	24,985,736.11	24,981,797.50
PSI	NTRD	CPD	85353	TOYOTA MOTOR CREDIT CORP CP	0.26000	02/18/11	7,509,000.00	7,504,715.70	7,504,581.70
CPD Total							8,071,234,000.00	8,070,069,840.55	8,069,655,525.24
PSI	NTRD	FFCB	79599	FFCB	2.87500	02/14/11	17,612,000.00	17,641,691.17	17,711,067.50
PSI	NTRD	FFCB	69321	FFCB	5.37500	07/18/11	25,000,000.00	24,985,508.79	25,789,062.50
PSI	NTRD	FFCB	79117	FFCB	5.37500	07/18/11	50,000,000.00	50,539,950.60	51,578,125.00
PSI	NTRD	FFCB	79645	FFCB	5.37500	07/18/11	28,099,000.00	28,622,712.62	28,985,874.69
PSI	NTRD	FFCB	79655	FFCB	5.37500	07/18/11	13,000,000.00	13,248,135.95	13,410,312.50
PSI	NTRD	FFCB	79367	FFCB	3.87500	08/25/11	25,000,000.00	25,115,549.30	25,640,625.00
PSI	NTRD	FFCB	79514	FFCB	3.87500	08/25/11	50,000,000.00	50,463,015.11	51,281,250.00
PSI	NTRD	FFCB	79515	FFCB	3.87500	08/25/11	50,000,000.00	50,463,015.11	51,281,250.00
PSI	NTRD	FFCB	79516	FFCB	3.87500	08/25/11	30,000,000.00	30,305,013.06	30,768,750.00
PSI	NTRD	FFCB	79544	FFCB	3.87500	08/25/11	50,000,000.00	50,426,525.76	51,281,250.00
PSI	NTRD	FFCB	79558	FFCB	3.87500	08/25/11	49,685,000.00	50,133,411.40	50,958,178.13
PSI	NTRD	FFCB	79577	FFCB	3.87500	08/25/11	25,000,000.00	25,262,473.43	25,640,625.00
PSI	NTRD	FFCB	79670	FFCB	3.87500	08/25/11	25,000,000.00	25,352,334.06	25,640,625.00
PSI	NTRD	FFCB	84115	FFCB	0.68000	09/01/11	16,402,000.00	16,421,555.34	16,437,879.38
PSI	NTRD	FFCB	79099	FFCB	3.12500	09/23/11	42,710,000.00	42,581,431.62	43,644,281.25
PSI	NTRD	FFCB	79146	FFCB	3.50000	10/03/11	25,000,000.00	24,995,901.79	25,640,625.00
PSI	NTRD	FFCB	79161	FFCB	3.50000	10/03/11	50,000,000.00	49,983,894.74	51,281,250.00
PSI	NTRD	FFCB	79627	FFCB	5.00000	10/03/11	4,905,000.00	5,015,702.74	5,093,535.94
PSI	NTRD	FFCB	82659	FFCB (CALLABLE)	1.05000	12/23/11	20,682,000.00	20,647,356.93	20,688,463.13
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,867.42	15,356,250.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,445.17	25,593,750.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,410,014.24	36,847,779.69
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,605,057.47	26,796,875.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,159,537.78	6,431,250.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,732,850.23	17,417,968.75
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,919,990.04	27,148,437.50
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,355,446.31	10,859,375.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	35,341,529.42	36,921,875.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,872,614.13	27,148,437.50
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,883,790.04	54,296,875.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,990,382.57	27,148,437.50
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	42,243,683.14	44,208,515.63
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,580,031.14	13,175,679.69
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,630,947.64	26,844,375.00
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,294,494.11	9,752,804.69
PSI	NTRD	FFCB	80158	FFCB (CALLABLE)	3.25000	02/18/14	15,100,000.00	15,173,195.13	15,156,625.00
PSI	NTRD	FFCB	81413	FFCB (CALLABLE)	3.25000	08/11/14	25,000,000.00	25,000,000.00	25,546,875.00

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PSI	NTRD	FFCB	81991	FFCB (CALLABLE)	2.87500	10/27/14	25,000,000.00	25,000,000.00	25,632,812.50
PSI	NTRD	FFCB	82016	FFCB (CALLABLE)	2.87500	10/27/14	19,530,000.00	19,510,924.81	20,024,353.13
PSI	NTRD	FFCB	85200	FFCB (CALLABLE)	1.23000	11/04/14	25,000,000.00	25,000,000.00	24,789,062.50
PSI	NTRD	FFCB	82262	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	24,991,990.13	25,000,000.00
PSI	NTRD	FFCB	82279	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	24,989,982.17	25,000,000.00
PSI	NTRD	FFCB	82295	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,570,312.50
PSI	NTRD	FFCB	82849	FFCB (CALLABLE)	2.95000	02/02/15	25,000,000.00	25,000,000.00	25,125,000.00
PSI	NTRD	FFCB	83028	FFCB (CALLABLE)	2.99000	03/02/15	30,000,000.00	29,974,501.64	30,215,625.00
PSI	NTRD	FFCB	83381	FFCB (CALLABLE)	2.99000	03/02/15	50,000,000.00	49,937,642.86	50,359,375.00
PSI	NTRD	FFCB	83330	FFCB (CALLABLE)	2.95000	03/30/15	25,000,000.00	24,968,400.00	25,195,312.50
PSI	NTRD	FFCB	83331	FFCB (CALLABLE)	2.95000	03/30/15	25,000,000.00	24,926,859.89	25,195,312.50
PSI	NTRD	FFCB	83881	FFCB (CALLABLE)	2.80000	06/03/15	50,000,000.00	49,954,956.19	50,000,000.00
PSI	NTRD	FFCB	83885	FFCB (CALLABLE)	2.80000	06/03/15	25,000,000.00	24,975,676.34	25,000,000.00
PSI	NTRD	FFCB	83900	FFCB (CALLABLE)	2.80000	06/03/15	50,000,000.00	49,954,956.19	50,000,000.00
PSI	NTRD	FFCB	83901	FFCB (CALLABLE)	2.80000	06/03/15	25,000,000.00	24,977,478.09	25,000,000.00
PSI	NTRD	FFCB	83902	FFCB (CALLABLE)	2.80000	06/03/15	31,340,000.00	31,289,068.20	31,340,000.00
PSI	NTRD	FFCB	83920	FFCB (CALLABLE)	2.80000	06/03/15	30,000,000.00	29,967,461.54	30,000,000.00
PSI	NTRD	FFCB	85190	FFCB (CALLABLE)	1.50000	07/21/15	50,000,000.00	50,000,000.00	49,781,250.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,990,695.51	40,575,000.00
PSI	NTRD	FFCB	84590	FFCB (CALLABLE)	1.85000	08/24/15	50,000,000.00	49,976,355.42	50,015,625.00
PSI	NTRD	FFCB	85031	FFCB (CALLABLE)	1.58000	10/26/15	40,000,000.00	39,950,985.76	39,737,500.00
PSI	NTRD	FFCB	85075	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	25,000,000.00	24,890,625.00
PSI	NTRD	FFCB	85081	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	24,993,866.37	24,890,625.00
PSI	NTRD	FFCB	85355	FFCB (CALLABLE)	1.62000	11/16/15	26,495,000.00	26,321,862.02	26,337,685.94
PSI	NTRD	FFCB	85319	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,987,547.92	24,992,187.50
PSI	NTRD	FFCB	85320	FFCB (CALLABLE)	1.98000	11/24/15	25,000,000.00	24,985,057.50	24,992,187.50
FFCB Total							1,858,689,000.00	1,873,024,324.05	1,904,065,067.54
PSI	NTRD	FHLB	79106	FHLB	3.50000	12/10/10	41,845,000.00	41,844,882.92	41,884,229.69
PSI	NTRD	FHLB	79364	FHLB	3.50000	12/10/10	25,000,000.00	25,002,666.22	25,023,437.50
PSI	NTRD	FHLB	79368	FHLB	3.87500	12/10/10	32,590,000.00	32,596,377.68	32,620,553.13
PSI	NTRD	FHLB	79346	FHLB	4.75000	12/10/10	10,800,000.00	10,804,355.18	10,813,500.00
PSI	NTRD	FHLB	79584	FHLB	4.75000	12/10/10	24,700,000.00	24,715,113.35	24,730,875.00
PSI	NTRD	FHLB	82524	FHLB	0.37500	12/17/10	50,000,000.00	49,998,904.11	50,000,000.00
PSI	NTRD	FHLB	79365	FHLB	3.25000	03/11/11	25,000,000.00	25,008,452.81	25,210,937.50
PSI	NTRD	FHLB	79407	FHLB	3.25000	03/11/11	50,000,000.00	50,015,579.71	50,421,875.00
PSI	NTRD	FHLB	79435	FHLB	3.25000	03/11/11	30,225,000.00	30,264,848.70	30,480,023.44
PSI	NTRD	FHLB	79524	FHLB	3.25000	03/11/11	14,000,000.00	14,031,542.37	14,118,125.00
PSI	NTRD	FHLB	79582	FHLB	3.25000	03/11/11	49,070,000.00	49,207,063.81	49,484,028.13
PSI	NTRD	FHLB	83170	FHLB	3.25000	03/11/11	25,000,000.00	25,191,414.84	25,210,937.50
PSI	NTRD	FHLB	79462	FHLB	4.20000	03/30/11	14,950,000.00	15,025,301.79	15,150,890.63

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	79381	FHLB	3.12500	06/10/11	30,750,000.00	30,715,496.24	31,172,812.50
PSI	NTRD	FHLB	79698	FHLB	3.12500	06/10/11	17,785,000.00	17,909,742.37	18,029,543.75
PSI	NTRD	FHLB	79100	FHLB	4.25000	06/10/11	7,665,000.00	7,689,734.96	7,818,300.00
PSI	NTRD	FHLB	79628	FHLB	5.25000	06/10/11	11,065,000.00	11,242,433.96	11,345,082.81
PSI	NTRD	FHLB	79167	FHLB	7.20000	06/14/11	9,500,000.00	9,671,978.94	9,853,281.25
PSI	NTRD	FHLB	79103	FHLB	3.37500	06/24/11	35,000,000.00	34,976,527.61	35,568,750.00
PSI	NTRD	FHLB	79526	FHLB	3.62500	07/01/11	25,350,000.00	25,524,002.62	25,849,078.13
PSI	NTRD	FHLB	79583	FHLB	3.62500	07/01/11	33,740,000.00	33,982,032.61	34,404,256.25
PSI	NTRD	FHLB	79696	FHLB	3.62500	07/01/11	15,000,000.00	15,163,542.86	15,295,312.50
PSI	NTRD	FHLB	79585	FHLB	5.37500	08/19/11	50,000,000.00	51,060,079.94	51,781,250.00
PSI	NTRD	FHLB	79695	FHLB	5.37500	08/19/11	35,795,000.00	36,703,008.90	37,070,196.88
PSI	NTRD	FHLB	79699	FHLB	5.37500	08/19/11	20,090,000.00	20,596,619.21	20,805,706.25
PSI	NTRD	FHLB	79118	FHLB	3.75000	09/09/11	13,390,000.00	13,390,000.00	13,737,303.13
PSI	NTRD	FHLB	79132	FHLB	3.75000	09/09/11	41,210,000.00	41,268,884.23	42,278,884.38
PSI	NTRD	FHLB	79144	FHLB	5.00000	09/09/11	7,000,000.00	7,066,072.06	7,240,625.00
PSI	NTRD	FHLB	79115	FHLB	3.62500	09/16/11	25,000,000.00	25,004,258.08	25,656,250.00
PSI	NTRD	FHLB	79641	FHLB	3.62500	09/16/11	43,000,000.00	43,500,665.90	44,128,750.00
PSI	NTRD	FHLB	79642	FHLB	3.62500	09/16/11	50,000,000.00	50,580,300.50	51,312,500.00
PSI	NTRD	FHLB	85222	FHLB	0.25000	11/04/11	50,000,000.00	50,000,000.00	49,906,250.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,445,971.43	15,632,812.50
PSI	NTRD	FHLB	85145	FHLB (CALLABLE)	0.40000	11/25/11	25,000,000.00	25,000,000.00	24,960,937.50
PSI	NTRD	FHLB	84122	FHLB	0.80000	12/01/11	37,590,000.00	37,664,609.11	37,719,215.63
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,007,648.52	16,495,000.00
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,007,594.66	16,495,000.00
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,158,644.95	6,293,873.44
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	23,128,946.49	23,660,015.63
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	21,055,635.92	21,391,953.13
PSI	NTRD	FHLB	79531	FHLB (CALLABLE)	3.50000	12/09/11	10,000,000.00	10,082,904.01	10,309,375.00
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,991,027.40	25,492,187.50
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,492,187.50
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,375,000.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,907.94	25,414,062.50
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,293,750.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,595,389.35	9,918,771.88
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,909,411.20	30,750,660.94
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,656,412.29	25,394,296.88
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,796,875.00
PSI	NTRD	FHLB	79914	FHLB (CALLABLE)	2.62500	02/11/13	30,000,000.00	29,991,755.65	30,112,500.00
PSI	NTRD	FHLB	79980	FHLB (CALLABLE)	2.62500	02/11/13	25,000,000.00	24,979,275.64	25,093,750.00
PSI	NTRD	FHLB	80145	FHLB (CALLABLE)	2.62500	02/11/13	12,270,000.00	12,263,200.27	12,316,012.50
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,065,464.08	17,737,200.00
PSI	NTRD	FHLB	80012	FHLB (CALLABLE)	2.75000	02/25/13	25,000,000.00	25,000,000.00	25,132,812.50

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PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,312,371.12	11,787,187.50
PSI	NTRD	FHLB	81895	FHLB (CALLABLE)	2.00000	04/15/13	30,000,000.00	30,000,000.00	30,168,750.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	26,031,744.40	27,101,562.50
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	26,141,573.89	27,101,562.50
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,792,076.08	20,537,564.06
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	47,754,916.56	49,384,467.19
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,939,804.50	53,593,750.00
PSI	NTRD	FHLB	80039	FHLB (CALLABLE)	4.22000	06/17/13	25,000,000.00	25,603,966.71	25,507,812.50
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	30,737,252.77	32,244,921.88
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,743,660.64	26,921,875.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	26,014,514.14	27,634,459.38
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,210,338.57	4,472,500.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,662,480.35	41,477,867.19
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,302,997.48	13,556,562.50
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	51,386,415.22	52,468,750.00
PSI	NTRD	FHLB	81362	FHLB (CALLABLE)	3.12500	08/05/14	30,470,000.00	30,425,179.40	30,974,659.38
PSI	NTRD	FHLB	81345	FHLB (CALLABLE)	3.12500	08/11/14	12,845,000.00	12,833,138.07	13,073,801.56
PSI	NTRD	FHLB	81367	FHLB (CALLABLE)	3.12500	08/11/14	9,525,000.00	9,501,778.51	9,694,664.06
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,916,312.42	29,955,798.44
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,653,774.04	46,849,162.50
PSI	NTRD	FHLB	82385	FHLB (CALLABLE)	3.00000	12/22/14	17,545,000.00	17,545,000.00	17,572,414.06
PSI	NTRD	FHLB	85192	FHLB (CALLABLE)	1.27000	01/26/15	34,200,000.00	34,149,597.09	34,082,437.50
PSI	NTRD	FHLB	85199	FHLB (CALLABLE)	1.27000	01/26/15	25,000,000.00	24,993,859.29	24,914,062.50
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,523,424.62	52,812,500.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,439,091.39	9,675,250.00
PSI	NTRD	FHLB	84895	FHLB (CALLABLE)	1.65000	04/14/15	36,625,000.00	36,598,333.75	36,544,882.81
PSI	NTRD	FHLB	85266	FHLB (CALLABLE)	1.50000	04/21/15	15,325,000.00	15,283,424.73	15,267,531.25
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,593,521.00	20,169,845.31
PSI	NTRD	FHLB	83921	FHLB (CALLABLE)	2.84000	06/17/15	25,000,000.00	24,982,056.27	25,023,437.50
PSI	NTRD	FHLB	85212	FHLB (CALLABLE)	1.50000	08/17/15	17,500,000.00	17,482,591.09	17,264,843.75
PSI	NTRD	FHLB	84490	FHLB (CALLABLE)	2.05000	08/18/15	15,050,000.00	15,050,000.00	15,092,328.13
PSI	NTRD	FHLB	84430	FHLB (CALLABLE)	2.09000	08/18/15	25,000,000.00	24,946,984.53	25,093,750.00
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,804,919.47	50,250,000.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,507,359.00	25,164,062.50
PSI	NTRD	FHLB	84711	FHLB (CALLABLE)	1.95000	09/21/15	15,000,000.00	14,981,979.05	15,023,437.50
PSI	NTRD	FHLB	84885	FHLB (CALLABLE)	1.90000	09/30/15	13,550,000.00	13,550,000.00	13,566,937.50
PSI	NTRD	FHLB	84818	FHLB (CALLABLE)	2.00000	10/05/15	18,500,000.00	18,491,038.75	18,511,562.50
PSI	NTRD	FHLB	84886	FHLB (CALLABLE)	1.92000	10/13/15	48,200,000.00	48,190,618.69	48,139,750.00
PSI	NTRD	FHLB	84888	FHLB (CALLABLE)	1.80000	10/19/15	32,050,000.00	32,018,704.74	31,979,890.63
PSI	NTRD	FHLB	84905	FHLB (CALLABLE)	1.87500	10/19/15	25,000,000.00	24,981,691.54	24,929,687.50
PSI	NTRD	FHLB	84906	FHLB (CALLABLE)	1.87500	10/19/15	25,000,000.00	24,969,485.90	24,929,687.50
PSI	NTRD	FHLB	84923	FHLB (CALLABLE)	1.87500	10/19/15	37,600,000.00	37,526,570.87	37,494,250.00

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PSI	NTRD	FHLB	85121	FHLB (CALLABLE)	1.72500	10/27/15	48,995,000.00	48,992,595.89	48,673,470.31
PSI	NTRD	FHLB	85083	FHLB (CALLABLE)	1.60000	11/10/15	25,000,000.00	24,987,643.76	24,726,562.50
PSI	NTRD	FHLB	85117	FHLB (CALLABLE)	1.65000	11/10/15	13,705,000.00	13,656,229.41	13,537,970.31
PSI	NTRD	FHLB	85060	FHLB (CALLABLE)	1.62500	11/16/15	25,000,000.00	24,981,404.03	24,710,937.50
PSI	NTRD	FHLB	85228	FHLB (CALLABLE)	1.55000	11/18/15	35,000,000.00	35,000,000.00	34,704,687.50
PSI	NTRD	FHLB	85163	FHLB (CALLABLE)	1.60000	11/18/15	25,000,000.00	25,000,000.00	24,734,375.00
PSI	NTRD	FHLB	85428	FHLB (CALLABLE)	1.70000	11/23/15	19,800,000.00	19,661,476.20	19,626,750.00
PSI	NTRD	FHLB	85232	FHLB (CALLABLE)	1.55000	11/25/15	25,000,000.00	24,980,510.71	24,980,500.00
FHLB Total							2,738,995,000.00	2,764,582,695.03	2,799,387,275.08
PSI	NTRD	FHLM	79489	FHLMC	3.05000	04/01/11	20,000,000.00	20,028,672.99	20,185,000.00
PSI	NTRD	FHLM	79362	FHLMC	5.12500	04/18/11	25,000,000.00	25,182,238.86	25,468,750.00
PSI	NTRD	FHLM	79363	FHLMC	5.12500	04/18/11	25,000,000.00	25,181,686.86	25,468,750.00
PSI	NTRD	FHLM	79588	FHLMC	6.00000	06/15/11	50,000,000.00	50,980,961.83	51,562,500.00
PSI	NTRD	FHLM	79700	FHLMC	6.00000	06/15/11	24,955,000.00	25,535,208.15	25,734,843.75
PSI	NTRD	FHLM	79587	FHLMC	5.25000	07/18/11	50,000,000.00	50,874,659.47	51,562,500.00
PSI	NTRD	FHLM	79701	FHLMC (CALLABLE)	2.00000	12/30/11	12,500,000.00	12,500,000.00	12,514,250.00
PSI	NTRD	FHLM	79702	FHLMC (CALLABLE)	2.00000	12/30/11	12,500,000.00	12,500,000.00	12,514,250.00
PSI	NTRD	FHLM	79703	FHLMC (CALLABLE)	2.02000	01/06/12	25,000,000.00	24,997,711.19	25,035,155.00
PSI	NTRD	FHLM	79704	FHLMC (CALLABLE)	2.05500	01/06/12	25,000,000.00	25,000,000.00	25,036,250.00
PSI	NTRD	FHLM	79710	FHLMC (CALLABLE)	2.00000	01/12/12	25,000,000.00	25,000,000.00	25,046,000.00
PSI	NTRD	FHLM	79850	FHLMC (CALLABLE)	2.25000	01/28/13	24,250,000.00	24,250,000.00	24,314,747.50
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,395,182.98	17,971,800.00
PSI	NTRD	FHLM	80645	FHLMC (CALLABLE)	2.50000	04/08/13	25,000,000.00	24,980,170.13	25,180,750.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	26,886,340.13	27,296,875.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	54,568,838.47	55,515,625.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,576,507.89	7,935,750.00
PSI	NTRD	FHLM	80388	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,220,627.41	25,202,750.00
PSI	NTRD	FHLM	80635	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,280,286.25	25,202,750.00
PSI	NTRD	FHLM	80650	FHLMC (CALLABLE)	3.25000	03/18/14	29,330,000.00	29,641,945.24	29,567,866.30
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	51,557,000.00
PSI	NTRD	FHLM	82998	FHLMC (CALLABLE)	3.00000	01/28/15	35,825,000.00	35,817,462.86	35,969,016.50
PSI	NTRD	FHLM	82968	FHLMC (CALLABLE)	3.00000	02/25/15	20,335,000.00	20,335,000.00	20,473,278.00
PSI	NTRD	FHLM	83000	FHLMC (CALLABLE)	3.00000	03/10/15	25,000,000.00	25,000,000.00	25,181,250.00
PSI	NTRD	FHLM	83506	FHLMC (CALLABLE)	3.00000	03/10/15	25,000,000.00	24,989,124.37	25,181,250.00
PSI	NTRD	FHLM	83539	FHLMC (CALLABLE)	3.00000	03/10/15	31,080,000.00	31,075,937.03	31,305,330.00
PSI	NTRD	FHLM	83451	FHLMC (CALLABLE)	2.87500	04/01/15	35,500,000.00	35,268,440.08	36,017,945.00
PSI	NTRD	FHLM	83347	FHLMC (CALLABLE)	3.00000	04/15/15	25,000,000.00	24,972,686.20	25,244,500.00
PSI	NTRD	FHLM	83452	FHLMC (CALLABLE)	3.00000	04/15/15	25,000,000.00	24,945,372.40	25,244,500.00
PSI	NTRD	FHLM	83336	FHLMC (CALLABLE)	3.00000	04/20/15	25,000,000.00	24,972,600.63	25,270,250.00
PSI	NTRD	FHLM	83957	FHLMC (CALLABLE)	2.37500	06/22/15	42,000,000.00	41,808,630.89	41,980,310.40
PSI	NTRD	FHLM	84052	FHLMC (CALLABLE)	2.37500	06/22/15	40,000,000.00	39,861,485.21	39,981,248.00

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PSI	NTRD	FHLM	84076	FHLMC (CALLABLE)	2.62500	07/07/15	22,920,000.00	22,920,000.00	23,213,376.00
PSI	NTRD	FHLM	84077	FHLMC (CALLABLE)	2.62500	07/07/15	38,555,000.00	38,555,000.00	39,048,504.00
PSI	NTRD	FHLM	84088	FHLMC (CALLABLE)	2.75000	07/07/15	25,000,000.00	25,000,000.00	25,047,500.00
PSI	NTRD	FHLM	84104	FHLMC (CALLABLE)	2.55000	07/14/15	30,000,000.00	29,972,300.11	30,074,700.00
PSI	NTRD	FHLM	84165	FHLMC (CALLABLE)	2.55000	07/14/15	45,080,000.00	45,080,000.00	45,192,249.20
PSI	NTRD	FHLM	84089	FHLMC (CALLABLE)	2.55000	07/15/15	50,000,000.00	49,953,806.13	50,657,500.00
PSI	NTRD	FHLM	84091	FHLMC (CALLABLE)	2.55000	07/15/15	20,600,000.00	20,580,968.13	20,870,890.00
PSI	NTRD	FHLM	84092	FHLMC (CALLABLE)	2.55000	07/15/15	18,000,000.00	17,983,370.21	18,236,700.00
PSI	NTRD	FHLM	84286	FHLMC (CALLABLE)	2.37500	07/28/15	50,000,000.00	49,971,278.75	50,156,250.00
PSI	NTRD	FHLM	84344	FHLMC (CALLABLE)	2.37500	07/28/15	10,250,000.00	10,250,000.00	10,282,031.25
PSI	NTRD	FHLM	84401	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	50,000,000.00	50,530,500.00
PSI	NTRD	FHLM	84412	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,953,039.43	50,530,500.00
PSI	NTRD	FHLM	84413	FHLMC (CALLABLE)	2.25000	08/12/15	25,000,000.00	24,976,519.72	25,265,250.00
PSI	NTRD	FHLM	84429	FHLMC (CALLABLE)	2.25000	08/12/15	50,000,000.00	49,953,039.43	50,530,500.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,149,430.62	25,101,562.50
PSI	NTRD	FHLM	84874	FHLMC (CALLABLE)	2.05000	10/15/15	25,000,000.00	24,997,564.35	24,919,500.00
PSI	NTRD	FHLM	85076	FHLMC (CALLABLE)	1.70000	11/04/15	25,000,000.00	24,995,073.93	24,600,750.00
PSI	NTRD	FHLM	85144	FHLMC (CALLABLE)	1.70000	11/04/15	21,300,000.00	21,268,522.43	20,959,839.00
PSI	NTRD	FHLM	85061	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,981,404.03	24,728,750.00
PSI	NTRD	FHLM	85062	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,975,205.37	24,728,750.00
PSI	NTRD	FHLM	85063	FHLMC (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,975,205.37	24,728,750.00
PSI	NTRD	FHLM	85147	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,975,191.68	24,874,250.00
PSI	NTRD	FHLM	85182	FHLMC (CALLABLE)	1.75000	11/17/15	15,000,000.00	14,997,023.00	14,924,550.00
PSI	NTRD	FHLM	85229	FHLMC (CALLABLE)	1.75000	11/17/15	31,250,000.00	31,250,000.00	31,092,812.50
PSI	NTRD	FHLM	85400	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,868,894.71	24,874,250.00
PSI	NTRD	FHLM	85401	FHLMC (CALLABLE)	1.75000	11/17/15	25,000,000.00	24,868,894.71	24,874,250.00
PSI	NTRD	FHLM	85424	FHLMC (CALLABLE)	1.75000	11/17/15	30,000,000.00	29,835,091.01	29,849,100.00
PSI	NTRD	FHLM	85435	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,750,137.89	49,748,500.00
PSI	NTRD	FHLM	85449	FHLMC (CALLABLE)	1.75000	11/17/15	50,000,000.00	49,867,573.08	49,748,500.00
PSI	NTRD	FHLM	85384	FHLMC (CALLABLE)	1.75000	11/23/15	50,000,000.00	49,750,958.90	49,732,000.00
PSI	NTRD	FHLM	85399	FHLMC (CALLABLE)	1.75000	11/23/15	25,000,000.00	24,847,667.58	24,866,000.00
PSI	NTRD	FHLM	85261	FHLMC (CALLABLE)	1.70000	11/24/15	25,000,000.00	25,000,000.00	24,750,000.00
PSI	NTRD	FHLM	85321	FHLMC (CALLABLE)	1.70000	11/24/15	21,000,000.00	20,866,031.55	20,790,000.00
FHLM Total							1,931,084,000.00	1,939,996,969.64	1,951,251,604.90
PSI	NTRD	FLCM	85114	ROYAL BK OF CANADA NY FRCD	0.25375	12/03/10	50,000,000.00	50,000,088.89	49,975,000.00
PSI	NTRD	FLCM	85115	ROYAL BK OF CANADA NY FRCD	0.25375	12/03/10	50,000,000.00	50,000,088.89	49,975,000.00
PSI	NTRD	FLCM	85116	ROYAL BK OF CANADA NY FRCD	0.25375	12/03/10	31,000,000.00	31,000,055.11	30,984,500.00
FLCM Total							131,000,000.00	131,000,232.89	130,934,500.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	52,063,484.99	52,937,500.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,925,058.42	52,781,250.00

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PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,925,058.42	52,781,250.00
PSI	NTRD	FNMA	82181	FNMA (CALLABLE)	3.00000	12/08/14	14,850,000.00	14,850,000.00	14,961,375.00
PSI	NTRD	FNMA	82201	FNMA (CALLABLE)	3.00000	12/08/14	25,000,000.00	24,995,980.28	25,187,500.00
PSI	NTRD	FNMA	82477	FNMA (CALLABLE)	3.00000	12/08/14	34,530,000.00	34,530,000.00	34,788,975.00
PSI	NTRD	FNMA	82383	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,934,590.64	25,015,625.00
PSI	NTRD	FNMA	82474	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,925,370.47	25,015,625.00
PSI	NTRD	FNMA	82476	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,956,029.09	25,015,625.00
PSI	NTRD	FNMA	82618	FNMA (CALLABLE)	2.75000	12/29/14	42,000,000.00	41,640,389.38	42,078,750.00
PSI	NTRD	FNMA	82642	FNMA (CALLABLE)	3.00000	01/05/15	16,265,000.00	16,224,979.54	16,300,579.69
PSI	NTRD	FNMA	83065	FNMA (CALLABLE)	2.76000	03/17/15	25,000,000.00	24,960,095.56	25,179,687.50
PSI	NTRD	FNMA	83537	FNMA (CALLABLE)	3.00000	04/28/15	27,030,000.00	27,018,091.11	27,325,640.63
PSI	NTRD	FNMA	83664	FNMA (CALLABLE)	3.00000	05/20/15	23,130,000.00	23,109,753.27	23,382,984.38
PSI	NTRD	FNMA	84162	FNMA (CALLABLE)	2.35000	07/07/15	26,940,000.00	26,940,000.00	27,226,237.50
PSI	NTRD	FNMA	84081	FNMA (CALLABLE)	2.40000	07/14/15	50,000,000.00	49,829,645.67	50,125,000.00
PSI	NTRD	FNMA	84307	FNMA (CALLABLE)	2.25000	07/22/15	16,789,000.00	16,773,424.66	16,899,177.81
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,887,563.74	25,937,500.00
PSI	NTRD	FNMA	84284	FNMA (CALLABLE)	2.00000	07/28/15	50,000,000.00	49,767,250.82	50,140,625.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,070,312.50
PSI	NTRD	FNMA	84387	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	25,000,000.00	25,156,250.00
PSI	NTRD	FNMA	84388	FNMA (CALLABLE)	2.12500	08/05/15	25,000,000.00	24,997,661.56	25,156,250.00
PSI	NTRD	FNMA	84466	FNMA (CALLABLE)	2.00000	08/05/15	25,000,000.00	24,976,615.55	25,250,000.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,970,170.45	25,078,125.00
PSI	NTRD	FNMA	84664	FNMA (CALLABLE)	1.75000	09/14/15	14,710,000.00	14,692,397.95	14,732,984.38
PSI	NTRD	FNMA	84669	FNMA (CALLABLE)	2.00000	09/28/15	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FNMA	84817	FNMA (CALLABLE)	2.05000	10/08/15	25,000,000.00	25,000,000.00	24,921,875.00
PSI	NTRD	FNMA	84887	FNMA (CALLABLE)	1.60000	10/13/15	30,000,000.00	29,906,576.12	29,700,000.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,255,406.03	34,956,250.00
PSI	NTRD	FNMA	85057	FNMA (CALLABLE)	1.55000	10/27/15	38,500,000.00	38,462,237.95	38,006,718.75
PSI	NTRD	FNMA	85185	FNMA (CALLABLE)	1.55000	10/27/15	25,000,000.00	25,000,000.00	24,679,687.50
PSI	NTRD	FNMA	85189	FNMA (CALLABLE)	1.55000	10/27/15	50,000,000.00	49,994,092.36	49,359,375.00
PSI	NTRD	FNMA	85058	FNMA (CALLABLE)	1.65000	10/29/15	25,000,000.00	24,963,177.71	24,734,375.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,910,789.91	24,718,750.00
PSI	NTRD	FNMA	85227	FNMA (CALLABLE)	1.55000	11/12/15	25,000,000.00	25,000,000.00	24,812,500.00
PSI	NTRD	FNMA	85059	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	25,000,000.00	24,812,500.00
PSI	NTRD	FNMA	85096	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,950,356.36	24,812,500.00
PSI	NTRD	FNMA	85118	FNMA (CALLABLE)	1.70000	11/16/15	25,000,000.00	24,932,558.60	24,812,500.00
PSI	NTRD	FNMA	85244	FNMA (CALLABLE)	1.56000	11/23/15	25,000,000.00	25,000,000.00	24,648,437.50
PSI	NTRD	FNMA	85164	FNMA (CALLABLE)	1.50000	11/24/15	25,000,000.00	24,937,739.59	24,750,000.00
PSI	NTRD	FNMA	85211	FNMA (CALLABLE)	1.50000	11/24/15	11,250,000.00	11,244,396.56	11,137,500.00
FNMA Total							1,180,994,000.00	1,186,450,942.76	1,189,387,798.14

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PSI	NTRD	FNMD	82657	FNMA D/N	0.40250	12/01/10	29,297,000.00	29,297,000.00	29,297,000.00
		FNMD Total					29,297,000.00	29,297,000.00	29,297,000.00
PSI	NTRD	MCSA	83946	FHLMC (CALLABLE)	4.00000	06/24/15	25,000,000.00	25,000,000.00	25,060,250.00
PSI	NTRD	MCSA	84144	FNMA (CALLABLE)	2.00000	06/30/15	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	MCSA	84075	FNMA (CALLABLE)	3.00000	07/07/15	50,000,000.00	50,000,000.00	50,125,000.00
PSI	NTRD	MCSA	84078	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	50,750,000.00
PSI	NTRD	MCSA	84079	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,375,000.00
PSI	NTRD	MCSA	84080	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,375,000.00
PSI	NTRD	MCSA	84125	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	50,687,500.00
PSI	NTRD	MCSA	84145	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,343,750.00
PSI	NTRD	MCSA	84090	FNMA (CALLABLE)	4.00000	07/13/15	50,000,000.00	50,000,000.00	50,203,125.00
PSI	NTRD	MCSA	84285	FNMA (CALLABLE)	3.00000	07/20/15	50,000,000.00	50,000,000.00	50,187,500.00
PSI	NTRD	MCSA	84181	FNMA (CALLABLE)	3.00000	07/21/15	50,000,000.00	50,000,000.00	50,187,500.00
PSI	NTRD	MCSA	84208	FNMA (CALLABLE)	3.00000	07/21/15	50,000,000.00	50,000,000.00	50,187,500.00
PSI	NTRD	MCSA	84287	FNMA (CALLABLE)	3.00000	07/28/15	50,000,000.00	50,000,000.00	50,218,750.00
PSI	NTRD	MCSA	84399	FNMA (CALLABLE)	3.00000	08/10/15	50,000,000.00	50,000,000.00	50,265,625.00
PSI	NTRD	MCSA	84400	FNMA (CALLABLE)	3.00000	08/11/15	50,000,000.00	50,000,000.00	50,265,625.00
PSI	NTRD	MCSA	84414	FNMA (CALLABLE)	3.05000	08/17/15	50,000,000.00	50,000,000.00	50,281,250.00
PSI	NTRD	MCSA	84415	FNMA (CALLABLE)	3.00000	08/18/15	50,000,000.00	50,000,000.00	50,296,875.00
PSI	NTRD	MCSA	84524	FNMA (CALLABLE)	2.87500	08/25/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	MCSA	84599	FNMA (CALLABLE)	4.12500	09/10/15	50,000,000.00	50,000,000.00	49,812,500.00
PSI	NTRD	MCSA	84665	FNMA (CALLABLE)	4.65000	09/15/15	50,000,000.00	50,000,000.00	49,593,750.00
PSI	NTRD	MCSA	84644	FNMA (CALLABLE)	4.37500	09/17/15	50,000,000.00	50,000,000.00	49,796,875.00
PSI	NTRD	MCSA	84667	FNMA (CALLABLE)	4.50000	09/17/15	50,000,000.00	50,000,000.00	49,812,500.00
PSI	NTRD	MCSA	84666	FNMA (CALLABLE)	4.55000	09/17/15	50,000,000.00	50,000,000.00	49,750,000.00
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	5.00000	09/28/15	50,000,000.00	50,000,000.00	49,984,375.00
PSI	NTRD	MCSA	84710	FNMA (CALLABLE)	5.00000	09/29/15	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	5.00000	09/29/15	50,000,000.00	50,000,000.00	49,984,375.00
PSI	NTRD	MCSA	84721	FNMA (CALLABLE)	5.05000	09/29/15	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	MCSA	84722	FNMA (CALLABLE)	5.05000	09/29/15	25,000,000.00	25,000,000.00	24,976,562.50
PSI	NTRD	MCSA	84731	FNMA (CALLABLE)	5.05000	09/29/15	15,000,000.00	15,000,000.00	14,985,937.50
PSI	NTRD	MCSA	84749	FNMA (CALLABLE)	5.05000	09/29/15	25,000,000.00	25,000,000.00	24,976,562.50
PSI	NTRD	MCSA	84723	FNMA (CALLABLE)	5.00000	10/01/15	50,000,000.00	50,000,000.00	49,968,750.00
PSI	NTRD	MCSA	85082	FNMA (CALLABLE)	3.00000	11/09/15	25,000,000.00	25,000,000.00	24,679,687.50
PSI	NTRD	MCSA	85077	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,789,062.50
PSI	NTRD	MCSA	85078	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,789,062.50
PSI	NTRD	MCSA	85079	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,789,062.50
PSI	NTRD	MCSA	85080	FNMA (CALLABLE)	3.00000	11/17/15	25,000,000.00	25,000,000.00	24,789,062.50
PSI	NTRD	MCSA	85097	FNMA (CALLABLE)	3.50000	11/19/15	25,000,000.00	25,000,000.00	24,687,500.00
PSI	NTRD	MCSA	85098	FNMA (CALLABLE)	3.50000	11/19/15	25,000,000.00	25,000,000.00	24,687,500.00
PSI	NTRD	MCSA	85119	FNMA (CALLABLE)	4.00000	11/23/15	25,000,000.00	25,000,000.00	24,679,687.50

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PSI	NTRD	MCSA	85120	FNMA (CALLABLE)	4.00000	11/23/15	25,000,000.00	25,000,000.00	24,679,687.50
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	4.00000	11/24/15	25,000,000.00	25,000,000.00	24,921,875.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	4.00000	11/24/15	25,000,000.00	25,000,000.00	24,921,875.00
MCSA Total							1,615,000,000.00	1,615,000,000.00	1,615,944,625.00
PSI	NTRD	NCD1	84697	UNION BK OF CALIFORNIA CD	0.25000	12/02/10	50,000,000.00	50,000,000.00	50,000,080.00
PSI	NTRD	NCD1	84796	UNION BK OF CALIFORNIA CD	0.25000	12/20/10	50,000,000.00	50,000,000.00	49,999,718.50
PSI	NTRD	NCD1	85443	UNION BK OF CALIFORNIA CD	0.24000	01/28/11	50,000,000.00	50,000,000.00	49,995,904.50
PSI	NTRD	NCD1	85159	UNION BK OF CALIFORNIA CD	0.25000	01/28/11	50,000,000.00	50,000,000.00	49,996,718.50
PSI	NTRD	NCD1	85397	UNION BK OF CALIFORNIA CD	0.25000	02/25/11	50,000,000.00	50,000,000.00	49,991,546.50
NCD1 Total							250,000,000.00	250,000,000.00	249,983,968.00
PSI	NTRD	NOTE	85124	USTN	0.75000	11/30/11	50,000,000.00	50,246,505.74	50,215,000.00
PSI	NTRD	NOTE	85125	USTN	0.75000	11/30/11	50,000,000.00	50,246,505.74	50,215,000.00
PSI	NTRD	NOTE	85122	USTN	1.12500	12/15/11	50,000,000.00	50,442,706.76	50,410,000.00
PSI	NTRD	NOTE	85123	USTN	1.12500	12/15/11	30,000,000.00	30,265,624.06	30,246,000.00
PSI	NTRD	NOTE	85223	USTN	1.12500	12/15/11	50,000,000.00	50,455,107.06	50,410,000.00
PSI	NTRD	NOTE	85224	USTN	1.12500	12/15/11	50,000,000.00	50,455,107.06	50,410,000.00
PSI	NTRD	NOTE	85437	USTN	1.12500	12/15/11	50,000,000.00	50,420,764.80	50,410,000.00
PSI	NTRD	NOTE	85438	USTN	1.12500	12/15/11	50,000,000.00	50,420,764.80	50,410,000.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,472,797.13	52,515,625.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,736,398.57	26,257,812.50
NOTE Total							455,000,000.00	460,162,281.72	461,499,437.50
PSI	NTRD	TBIL	82592	UST BILL	0.39500	12/16/10	50,000,000.00	49,991,770.83	49,997,500.00
PSI	NTRD	TBIL	82593	UST BILL	0.39500	12/16/10	50,000,000.00	49,991,770.83	49,997,500.00
PSI	NTRD	TBIL	82605	UST BILL	0.42000	12/16/10	50,000,000.00	49,991,250.00	49,997,500.00
PSI	NTRD	TBIL	82606	UST BILL	0.42000	12/16/10	50,000,000.00	49,991,250.00	49,997,500.00
PSI	NTRD	TBIL	83049	UST BILL	0.29000	02/10/11	50,000,000.00	49,971,402.78	49,985,500.00
PSI	NTRD	TBIL	84836	UST BILL	0.24000	09/22/11	50,000,000.00	49,901,666.67	49,905,000.00
PSI	NTRD	TBIL	84837	UST BILL	0.24000	09/22/11	50,000,000.00	49,901,666.67	49,905,000.00
PSI	NTRD	TBIL	84838	UST BILL	0.24000	09/22/11	50,000,000.00	49,901,666.67	49,905,000.00
PSI	NTRD	TBIL	84839	UST BILL	0.24000	09/22/11	50,000,000.00	49,901,666.67	49,905,000.00
PSI	NTRD	TBIL	84840	UST BILL	0.24000	09/22/11	50,000,000.00	49,901,666.67	49,905,000.00
PSI	NTRD	TBIL	84841	UST BILL	0.24000	09/22/11	50,000,000.00	49,901,666.67	49,905,000.00
TBIL Total							550,000,000.00	549,347,444.46	549,405,500.00
PSI	NTRD	YANK1	84699	DEUTSCHE BK AG NY CD	0.27000	12/01/10	50,000,000.00	50,000,000.00	50,000,065.00
PSI	NTRD	YANK1	84696	TORONTO DOMINION BK NY CD	0.24000	12/01/10	50,000,000.00	50,000,000.00	50,000,025.00
PSI	NTRD	YANK1	85042	BK OF MONTREAL CHICAGO CD	0.24000	12/03/10	50,000,000.00	50,000,000.00	50,000,080.00
PSI	NTRD	YANK1	85043	BK OF MONTREAL CHICAGO CD	0.24000	12/03/10	25,000,000.00	25,000,000.00	25,000,040.00
PSI	NTRD	YANK1	84730	SVENSKA HANDELSBANKEN AB NY CD	0.25000	12/03/10	50,000,000.00	50,000,000.00	50,000,120.00

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PSI	NTRD	YANK1	85053	DEUTSCHE BK AG NY CD	0.22000	12/15/10	50,000,000.00	50,000,000.00	49,999,373.50
PSI	NTRD	YANK1	85054	DEUTSCHE BK AG NY CD	0.22000	12/15/10	25,000,000.00	25,000,000.00	24,999,686.75
PSI	NTRD	YANK1	84995	SVENSKA HANDELSBANKEN AB NY CD	0.24000	12/15/10	50,000,000.00	50,000,000.00	49,999,790.00
PSI	NTRD	YANK1	84996	SVENSKA HANDELSBANKEN AB NY CD	0.24000	12/15/10	25,000,000.00	25,000,000.00	24,999,895.00
PSI	NTRD	YANK1	85259	TORONTO DOMINION BK NY CD	0.20000	12/16/10	50,000,000.00	50,000,000.00	49,998,888.00
PSI	NTRD	YANK1	85268	BK OF MONTREAL CHICAGO CD	0.24000	12/17/10	50,000,000.00	50,000,222.17	49,999,763.00
PSI	NTRD	YANK1	85289	BNP PARIBAS SF CD	0.25000	12/20/10	50,000,000.00	50,000,000.00	49,999,721.50
PSI	NTRD	YANK1	85294	CREDIT SUISSE NY CD	0.24000	12/20/10	50,000,000.00	50,000,000.00	49,999,443.50
PSI	NTRD	YANK1	85295	CREDIT SUISSE NY CD	0.24000	12/20/10	25,000,000.00	25,000,000.00	24,999,721.75
PSI	NTRD	YANK1	84967	DNB NOR BANK ASA NY CD	0.23000	12/20/10	50,000,000.00	50,000,000.00	49,999,164.50
PSI	NTRD	YANK1	84800	NORDEA BK FINLAND PLC NY CD	0.25000	12/20/10	50,000,000.00	50,000,000.00	49,999,718.50
PSI	NTRD	YANK1	84842	NORDEA BK FINLAND PLC NY CD	0.24000	12/20/10	50,000,000.00	50,000,000.00	49,999,441.00
PSI	NTRD	YANK1	84912	RABOBANK NEDERLAND NV NY CD	0.49000	12/20/10	50,000,000.00	50,006,323.22	50,006,370.00
PSI	NTRD	YANK1	84941	SOCIETE GENERALE NY CD	0.27000	12/20/10	50,000,000.00	50,000,263.75	50,000,270.00
PSI	NTRD	YANK1	84966	SVENSKA HANDELSBANKEN AB NY CD	0.24000	12/20/10	50,000,000.00	50,000,263.77	49,999,442.00
PSI	NTRD	YANK1	85345	NORDEA BK FINLAND PLC NY CD	0.22000	12/21/10	50,000,000.00	50,000,000.00	49,998,833.00
PSI	NTRD	YANK1	85285	SOCIETE GENERALE NY CD	0.26000	12/21/10	50,000,000.00	50,000,277.71	49,999,999.00
PSI	NTRD	YANK1	85209	DNB NOR BANK ASA NY CD	0.21500	12/22/10	50,000,000.00	50,000,000.00	49,998,624.00
PSI	NTRD	YANK1	85210	DNB NOR BANK ASA NY CD	0.21500	12/22/10	25,000,000.00	25,000,000.00	24,999,312.00
PSI	NTRD	YANK1	85383	TORONTO DOMINION BK NY CD	0.22000	12/22/10	50,000,000.00	50,000,000.00	49,998,777.50
PSI	NTRD	YANK1	84870	TORONTO DOMINION BK NY CD	0.23000	12/23/10	50,000,000.00	50,000,000.00	49,999,038.00
PSI	NTRD	YANK1	84772	BK OF NOVA SCOTIA HOUSTON CD	0.25000	12/24/10	50,000,000.00	50,000,000.00	49,999,662.00
PSI	NTRD	YANK1	84773	BK OF NOVA SCOTIA HOUSTON CD	0.25000	12/24/10	25,000,000.00	25,000,000.00	24,999,831.00
PSI	NTRD	YANK1	84810	DEUTSCHE BK AG NY CD	0.25000	12/24/10	50,000,000.00	50,000,000.00	49,999,662.50
PSI	NTRD	YANK1	84807	NORDEA BK FINLAND PLC NY CD	0.25000	12/24/10	50,000,000.00	50,000,319.24	49,999,662.00
PSI	NTRD	YANK1	84756	WESTPAC BANKING CORP NY CD	0.24000	12/24/10	50,000,000.00	50,000,000.00	49,999,329.00
PSI	NTRD	YANK1	84884	CIBC NY CD	0.23000	12/27/10	50,000,000.00	50,000,360.91	49,998,871.00
PSI	NTRD	YANK1	85290	BK OF MONTREAL CHICAGO CD	0.23000	12/28/10	50,000,000.00	50,000,374.90	49,998,832.50
PSI	NTRD	YANK1	85354	BNP PARIBAS SF CD	0.25000	12/28/10	50,000,000.00	50,000,000.00	49,999,610.50
PSI	NTRD	YANK1	85069	TORONTO DOMINION BK NY CD	0.22000	12/28/10	50,000,000.00	50,000,374.86	49,998,442.50
PSI	NTRD	YANK1	85280	CREDIT SUISSE NY CD	0.23000	12/29/10	50,000,000.00	50,000,388.79	49,998,790.50
PSI	NTRD	YANK1	85074	TORONTO DOMINION BK NY CD	0.22000	12/29/10	50,000,000.00	50,000,000.00	49,998,387.00
PSI	NTRD	YANK1	85184	BARCLAYS BK PLC NY CD	0.20000	12/30/10	50,000,000.00	50,000,000.00	49,997,498.50
PSI	NTRD	YANK1	85206	BARCLAYS BK PLC NY CD	0.20000	12/30/10	50,000,000.00	50,000,000.00	49,997,499.00
PSI	NTRD	YANK1	84910	BK OF NOVA SCOTIA HOUSTON CD	0.25000	12/30/10	50,000,000.00	50,000,000.00	49,999,578.50
PSI	NTRD	YANK1	85411	BNP PARIBAS SF CD	0.24000	12/30/10	50,000,000.00	50,000,000.00	49,999,166.50
PSI	NTRD	YANK1	84853	ROYAL BK OF CANADA NY CD	0.21000	12/30/10	50,000,000.00	50,000,000.00	49,997,912.50
PSI	NTRD	YANK1	84857	BK OF NOVA SCOTIA HOUSTON CD	0.25000	12/31/10	50,000,000.00	50,000,000.00	49,999,564.00
PSI	NTRD	YANK1	84746	CIBC NY CD	0.25000	12/31/10	50,000,000.00	50,000,416.36	49,999,563.50
PSI	NTRD	YANK1	84894	RABOBANK NEDERLAND NV NY CD	0.25000	12/31/10	50,000,000.00	50,000,000.00	49,999,564.50
PSI	NTRD	YANK1	85357	SOCIETE GENERALE NY CD	0.26000	12/31/10	50,000,000.00	50,000,416.56	49,999,999.50
PSI	NTRD	YANK1	85358	SOCIETE GENERALE NY CD	0.26000	12/31/10	25,000,000.00	25,000,208.28	24,999,999.75

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PSI	NTRD	YANK1	84830	SVENSKA HANDELSBANKEN AB NY CD	0.25000	12/31/10	50,000,000.00	50,000,208.19	49,999,564.00
PSI	NTRD	YANK1	84869	SVENSKA HANDELSBANKEN AB NY CD	0.25000	12/31/10	25,000,000.00	25,000,000.00	24,999,782.00
PSI	NTRD	YANK1	85418	BNP PARIBAS SF CD	0.24000	01/03/11	50,000,000.00	50,000,000.00	49,999,055.50
PSI	NTRD	YANK1	85226	A & NZ BANKING GROUP NY CD	0.21000	01/05/11	50,000,000.00	50,000,485.96	49,997,500.00
PSI	NTRD	YANK1	85448	BNP PARIBAS SF CD	0.26000	01/20/11	50,000,000.00	50,000,000.00	49,998,583.50
PSI	NTRD	YANK1	85169	CIBC NY CD	0.22000	01/20/11	50,000,000.00	50,000,694.12	49,995,040.00
PSI	NTRD	YANK1	85170	CIBC NY CD	0.22000	01/20/11	25,000,000.00	25,000,347.06	24,997,520.00
PSI	NTRD	YANK1	85380	BK OF NOVA SCOTIA HOUSTON CD	0.23000	01/24/11	50,000,000.00	50,000,749.72	49,995,417.50
PSI	NTRD	YANK1	85070	CREDIT SUISSE NY CD	0.27000	01/25/11	50,000,000.00	50,000,000.00	49,998,439.00
PSI	NTRD	YANK1	84427	A & NZ BANKING GROUP NY CD	0.37000	01/26/11	50,000,000.00	50,000,776.37	50,006,300.00
PSI	NTRD	YANK1	85392	DNB NOR BANK ASA NY CD	0.23000	01/28/11	50,000,000.00	50,000,000.00	49,995,084.50
PSI	NTRD	YANK1	85135	RABOBANK NEDERLAND NV NY CD	0.24000	01/28/11	50,000,000.00	50,000,000.00	49,995,899.50
PSI	NTRD	YANK1	85136	RABOBANK NEDERLAND NV NY CD	0.24000	01/28/11	25,000,000.00	25,000,000.00	24,997,949.75
PSI	NTRD	YANK1	85444	NORDEA BK FINLAND PLC NY CD	0.25000	01/31/11	50,000,000.00	50,000,846.88	49,996,557.00
PSI	NTRD	YANK1	85446	BARCLAYS BANK PLC NY CD	0.28000	02/01/11	50,000,000.00	50,000,000.00	49,999,125.00
PSI	NTRD	YANK1	85447	BARCLAYS BANK PLC NY CD	0.28000	02/01/11	39,000,000.00	39,000,000.00	38,999,317.50
PSI	NTRD	YANK1	85379	SVENSKA HANDELSBANKEN AB NY CD	0.26000	02/14/11	50,000,000.00	50,001,038.81	49,994,721.00
PSI	NTRD	YANK1	85368	A & NZ BANKING GROUP NY CD	0.23000	02/23/11	50,000,000.00	50,001,166.01	49,989,381.00
PSI	NTRD	YANK1	85356	RABOBANK NEDERLAND NV NY CD	0.25000	02/24/11	50,000,000.00	50,000,000.00	49,991,643.50
PSI	NTRD	YANK1	85393	RABOBANK NEDERLAND NV NY CD	0.27000	02/28/11	50,000,000.00	50,000,000.00	49,993,753.00
PSI	NTRD	YANK1	85394	RABOBANK NEDERLAND NV NY CD	0.27000	02/28/11	50,000,000.00	50,000,000.00	49,993,753.00
PSI	NTRD	YANK1	85378	A & NZ BANKING GROUP NY CD	0.32000	03/10/11	25,000,000.00	25,004,797.51	24,999,289.50
PSI	NTRD	YANK1	85140	BARCLAYS BK PLC NY CD	0.80000	10/28/11	50,000,000.00	50,000,000.00	50,073,125.00
YANK1 Total							3,214,000,000.00	3,214,021,321.15	3,213,983,830.00
NTRD Total							23,028,974,000.00	23,085,841,171.57	23,175,218,528.27
NTRD Historical Cost							23,138,937,019.81		
PSI	TRADE	NOTE	85260	USTN	1.25000	10/31/15	50,000,000.00	50,000,000.00	49,562,500.00
PSI	TRADE	NOTE	85281	USTN	1.25000	10/31/15	50,000,000.00	49,876,104.36	49,562,500.00
PSI	TRADE	NOTE	85402	USTN	1.37500	11/30/15	50,000,000.00	49,609,588.92	49,789,060.00
NOTE Total							150,000,000.00	149,485,693.28	148,914,060.00
TRADE Total							150,000,000.00	149,485,693.28	148,914,060.00
TRADE Historical Cost							149,484,375.00		
PSI Total							23,178,974,000.00	23,235,326,864.85	23,324,132,588.27
PSI Historical Cost							23,288,421,394.81		

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SPI	BLPSI	CNFL	78454	GE CAPITAL CORP FRN	0.73688	02/01/11	2,317,000.00	2,316,259.08	2,318,760.92
		CNFL Total					2,317,000.00	2,316,259.08	2,318,760.92
	BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total						2,317,000.00	2,316,259.08	2,318,760.92
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST TR	5.50000	08/01/12	15,324.31	15,324.31	15,324.31
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST TR	5.50000	01/01/14	45,830.80	45,830.80	45,830.80
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	113,419.47	113,419.47	113,419.47
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	94,537.27	94,537.27	94,537.27
		1TRD Total					531,611.85	531,611.85	531,611.85
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5.00000	09/02/21	5,250,000.00	5,250,000.00	5,250,000.00
		LTBD Total					5,250,000.00	5,250,000.00	5,250,000.00
	GF - GENERAL FUND Total						5,781,611.85	5,781,611.85	5,781,611.85
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	86,176.96	110,207.81
		BOND Total					85,000.00	86,176.96	110,207.81
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						85,000.00	86,176.96	110,207.81
SPI	SANIT	FFCB	82931	FFCB (CALLABLE)	2.77000	02/17/15	86,000.00	85,963.76	87,639.38
		FFCB Total					86,000.00	85,963.76	87,639.38
SPI	SANIT	MCSA	82548	FNMA (CALLABLE)	2.40000	12/30/14	958,000.00	958,000.00	959,796.25
SPI	SANIT	MCSA	82803	FNMA (CALLABLE)	2.25000	02/11/15	401,000.00	401,000.00	402,754.38
SPI	SANIT	MCSA	83847	FHLMC (CALLABLE)	2.00000	06/15/15	2,208,000.00	2,208,000.00	2,209,435.20
SPI	SANIT	MCSA	83843	FNMA (CALLABLE)	1.50000	06/15/15	609,000.00	609,000.00	609,190.31
SPI	SANIT	MCSA	83985	FHLMC (CALLABLE)	2.00000	06/30/15	714,000.00	714,000.00	720,604.50
SPI	SANIT	MCSA	84725	FHLMC (CALLABLE)	1.35000	09/22/15	46,000.00	46,000.00	46,034.04
		MCSA Total					4,936,000.00	4,936,000.00	4,947,814.68
SPI	SANIT	NOTE	69645	USTN	4.87500	07/31/11	1,000.00	999.78	1,030.70
		NOTE Total					1,000.00	999.78	1,030.70
	SANIT - SANITATION DISTRICT Total						5,023,000.00	5,022,963.54	5,036,484.76
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/10	2,771,350.54	2,771,350.54	2,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/10	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/10	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/10	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/10	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/10	383,355.75	383,355.75	383,355.75

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SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/10	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/10	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/10	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/10	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/10	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/10	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/10	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/10	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/10	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/10	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/10	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/10	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/10	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/10	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/10	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/10	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/10	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/10	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/10	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/10	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/10	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/10	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/10	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/10	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/10	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/10	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/10	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/10	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/10	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/10	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/10	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/10	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/10	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/10	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/10	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/10	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/10	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/10	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/10	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/10	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/10	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/10	89,717.54	89,717.54	89,717.54

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/10	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/10	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/10	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/10	51,349.76	51,349.76	51,349.76
CTDQ Total							39,510,918.34	39,510,918.34	39,510,918.34
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,510,918.34	39,510,918.34	39,510,918.34
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/10	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/10	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/10	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/10	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/10	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/10	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/10	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/10	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/10	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/10	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/10	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/10	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/10	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/10	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/10	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/10	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/10	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/10	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/10	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/10	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/10	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/10	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/10	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/10	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/10	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/10	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/10	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/10	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/10	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/10	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/10	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/10	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/10	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/10	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/10	75,280.03	75,280.03	75,280.03

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/10	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/10	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/10	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/10	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/10	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/10	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/10	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/10	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/10	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/10	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/10	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/10	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/10	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/10	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/10	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/10	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/10	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/10	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/10	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/10	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/10	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/10	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/10	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/10	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/10	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/10	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/10	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/10	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/10	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/10	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/10	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/10	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/10	12,936.00	12,936.00	12,936.00
CTDQ Total							10,029,564.36	10,029,564.36	10,029,564.36
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,029,564.36	10,029,564.36	10,029,564.36
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/10	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/10	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/10	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/10	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/10	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/10	109,496.42	109,496.42	109,496.42

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SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/10	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/10	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/10	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/10	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/10	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/10	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/10	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/10	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/10	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/10	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/10	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/10	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/10	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/10	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/10	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/10	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/10	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/10	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/10	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/10	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/10	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/10	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/10	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/10	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/10	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/10	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/10	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/10	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/10	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/10	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/10	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/10	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/10	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/10	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/10	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/10	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/10	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/10	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/10	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/10	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/10	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/10	105,862.06	105,862.06	105,862.06

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/10	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/10	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/10	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/10	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/10	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/10	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/10	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/10	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/10	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/10	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/10	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/10	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/10	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/10	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/10	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/10	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/10	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/10	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/10	17,434.54	17,434.54	17,434.54
CTDQ Total							13,516,813.69	13,516,813.69	13,516,813.69
WASIA - WHITTIER AREA SCHOOLS INS AUTH Total							13,516,813.69	13,516,813.69	13,516,813.69
SPI Total							76,263,908.24	76,264,307.82	76,304,361.73
SPI Historical Cost							76,258,192.37		

LOS ANGELES COUNTY TREASURER
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ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,326,607.35
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	33,712,637.43
03/13/08	LAC-CAL 2008, SERIES A	<u>1,000,904.45</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$38,040,149.23</u></u>

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ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$397,123.18
03/08/06	CCTSA TOBACCO BONDS 2006	33,772,358.66
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	711,819.88
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	217,240.40
11/24/09	LAC-CAL 2009 SER A	<u>1,008,786.20</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$36,107,328.32</u></u>

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Floating Rate Securities - NTRD PSI Non-Trading
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SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
80465	GE CAPITAL CORP FRN	0.38	04/28/11	50,000,000.00	48,866,844.21	Cpn rate=Qtrly US\$LIBOR+9bp.
83923	ROYAL BK OF CANADA NY FRN	0.30	06/01/11	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR flat. Issued under YCD Program.
80609	GE CAPITAL CORP FRN	0.36	08/15/11	5,000,000.00	4,815,141.41	Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program.
80610	GE CAPITAL CORP FRN	0.36	08/15/11	15,000,000.00	14,512,455.88	Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program.
84432	TOYOTA MOTOR CREDIT CORP FRN	0.51	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.44	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Series B.
CNFL Totals				220,000,000.00	218,194,441.50	
CNFM -						
82326	WESTPAC BANKING CORP NY FRN	0.28	12/03/10	50,000,000.00	50,000,027.73	Cpn rate=Monthly US\$LIBOR+3bp. Iss'd under YCD Program.
82327	WESTPAC BANKING CORP NY FRN	0.28	12/03/10	50,000,000.00	50,000,027.73	Cpn rate=Monthly US\$LIBOR+3bp. Iss'd under YCD Program.
CNFM Totals				100,000,000.00	100,000,055.46	
FLCM-						
85114	ROYAL BK OF CANADA NY FRCD	0.25	12/03/10	50,000,000.00	50,000,088.89	Cpn rate=Monthly US\$LIBOR flat. Iss'd under YCD Program.
85115	ROYAL BK OF CANADA NY FRCD	0.25	12/03/10	50,000,000.00	50,000,088.89	Cpn rate=Monthly US\$LIBOR flat. Iss'd under YCD Program.
85116	ROYAL BK OF CANADA NY FRCD	0.25	12/03/10	31,000,000.00	31,000,055.11	Cpn rate=Monthly US\$LIBOR flat. Iss'd under YCD Program.
FLCM Totals				131,000,000.00	131,000,232.89	
CORPORATE AND AGENCY ISSUED TOTAL				451,000,000.00	449,194,729.85	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN -						
83163	LACCAL BANS	0.71	06/30/12	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
83362	LACCAL BANS	0.71	06/30/12	5,000,000.00	5,000,000.00	
84700	LACCAL BANS	0.68	06/30/13	10,000,000.00	10,000,000.00	
85107	LACCAL BANS	0.67	06/30/13	10,000,000.00	10,000,000.00	
BAN Totals				35,000,000.00	35,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				35,000,000.00	35,000,000.00	
NTRD - PSI NON-TRADING Total				486,000,000.00	484,194,729.85	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 11/30/10
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
83163	LACCAL	03/09/10	\$ 10,000,000.00	0.710%
83362	LACCAL	04/01/10	5,000,000.00	0.710%
84700	LACCAL	09/02/10	10,000,000.00	0.681%
85107	LACCAL	10/27/10	10,000,000.00	0.670%
			<u>\$ 35,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of November 30, 2010
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,595,021,554.04	37.85	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	19,996,388.89	27.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	8,070,069,840.55	22.59	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,009,509,726.18	341.96	DAYS	149,485,693.28	1,805.96	DAYS
AGENCIES	9,408,351,931.48	1,254.27	DAYS	0.00	0.00	DAYS
MUNICIPALS	35,000,000.00	786.57	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	947,891,730.43	191.21	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	<u>\$23,085,841,171.57</u>	<u>548.98</u>	<u>DAYS</u>	<u>\$149,485,693.28</u>	<u>1,805.96</u>	<u>DAYS</u>

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of November 30, 2010
Attachment XV

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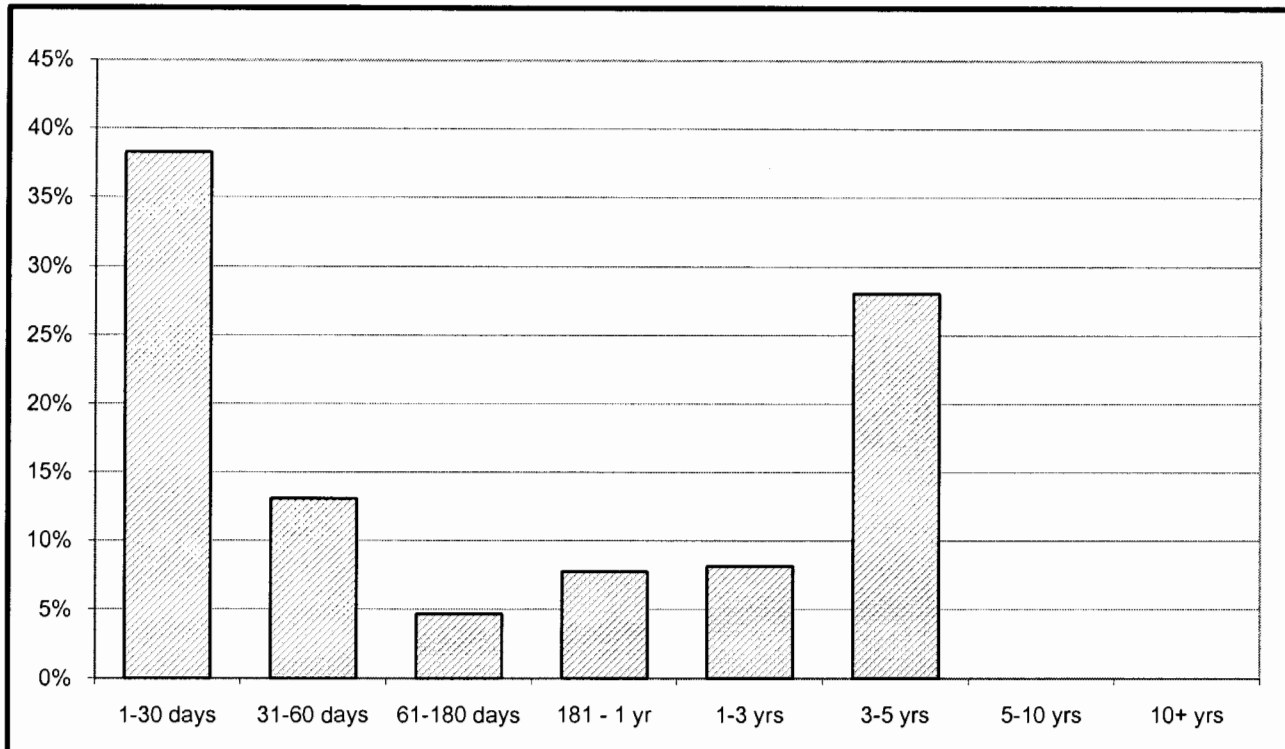
Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	12/01/10 - 12/30/10	8,893,206,000.00	38.37	38.37	8,892,681,026.16	38.27	38.27
31 to 60 Days	12/31/10 - 01/29/11	3,037,751,000.00	13.10	51.47	3,037,225,470.93	13.07	51.34
61 to 90 Days	01/30/11 - 02/28/11	734,121,000.00	3.17	54.64	733,987,481.40	3.16	54.50
91 to 120 Days	03/01/11 - 03/30/11	233,245,000.00	1.01	55.65	233,749,001.54	1.01	55.51
121 to 180 Days	03/31/11 - 05/29/11	120,000,000.00	0.52	56.17	119,259,442.92	0.51	56.02
181 to 270 Days	05/30/11 - 08/27/11	915,479,000.00	3.95	60.12	925,017,012.81	3.98	60.00
271 to 365 Days	08/28/11 - 11/30/11	876,792,000.00	3.78	63.90	878,435,637.30	3.78	63.78
1 to 1.5 YEARS	12/01/11 - 05/30/12	794,362,000.00	3.43	67.33	797,291,119.42	3.43	67.21
1.5 to 2 YEARS	05/31/12 - 11/29/12	204,221,000.00	0.88	68.21	205,658,420.76	0.89	68.10
2 to 3 YEARS	11/30/12 - 11/30/13	867,754,000.00	3.74	71.95	890,595,779.17	3.83	71.93
3 to 4 YEARS	11/30/13 - 11/30/14	727,669,000.00	3.14	75.09	748,002,050.93	3.22	75.15
4 to 5 YEARS	11/30/14 - 11/30/15	5,774,374,000.00	24.91	100.00	5,773,424,421.51	24.85	100.00
Portfolio Total:		\$23,178,974,000.00			\$23,235,326,864.85		
BLPSI							
61 to 90 Days	01/30/11 - 02/28/11	2,317,000.00	100.00	100.00	2,316,259.08	100.00	100.00
Portfolio Total:		\$2,317,000.00			\$2,316,259.08		
GF							
1.5 to 2 YEARS	05/31/12 - 11/29/12	15,324.31	0.26	0.26	15,324.31	0.26	0.26
3 to 4 YEARS	11/30/13 - 11/30/14	308,330.80	5.33	5.59	308,330.80	5.33	5.59
4 to 5 YEARS	11/30/14 - 11/30/15	113,419.47	1.96	7.55	113,419.47	1.96	7.55
5 to 10 YEARS	11/30/15 - 11/30/20	94,537.27	1.64	9.19	94,537.27	1.64	9.19
10 + YEARS	11/30/20 - 11/30/60	5,250,000.00	90.81	100.00	5,250,000.00	90.81	100.00
Portfolio Total:		\$5,781,611.85			\$5,781,611.85		
MAST							
5 to 10 YEARS	11/30/15 - 11/30/20	85,000.00	100.00	100.00	86,176.96	100.00	100.00
Portfolio Total:		\$85,000.00			\$86,176.96		
SANIT							
181 to 270 Days	05/30/11 - 08/27/11	1,000.00	0.02	0.02	999.78	0.02	0.02
4 to 5 YEARS	11/30/14 - 11/30/15	5,022,000.00	99.98	100.00	5,021,963.76	99.98	100.00
Portfolio Total:		\$5,023,000.00			\$5,022,963.54		
SCAQM							
31 to 60 Days	12/31/10 - 01/29/11	39,510,918.34	100.00	100.00	39,510,918.34	100.00	100.00

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of November 30, 2010
Attachment XV

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Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
Portfolio Total:		\$39,510,918.34			\$39,510,918.34		
SLIM							
31 to 60 Days	12/31/10 - 01/29/11	10,029,564.36	100.00	100.00	10,029,564.36	100.00	100.00
Portfolio Total:		\$10,029,564.36			\$10,029,564.36		
WASIA							
31 to 60 Days	12/31/10 - 01/29/11	13,516,813.69	100.00	100.00	13,516,813.69	100.00	100.00
Portfolio Total:		\$13,516,813.69			\$13,516,813.69		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF NOVEMBER 2010
ATTACHMENT XVI**



L.A.C. INVESTMENT POOL

	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 8,892,681	38.27%
31 - 60 days	3,037,225	13.07%
61 - 180 days	1,086,996	4.68%
181 - 1 yr	1,803,453	7.76%
1 - 3 yrs	1,893,546	8.15%
3 - 5 yrs	6,521,426	28.07%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	<u>\$ 23,235,327</u>	<u>100.00%</u>

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 11/30/10
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,029,564.36
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,510,918.34
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,516,813.69</u>
	LAIF TOTAL	<u><u>\$63,057,296.39</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF OCTOBER 2010 WITH OCTOBER 2009 (DOLLARS IN THOUSANDS)

	OCTOBER 2010	OCTOBER 2009	CHANGE
Average Daily Portfolio	\$ 64,924,891	\$ 60,918,502	\$ +4,006,389
Accrued Earnings	\$ 26,468	\$ 33,438	\$ -6,970
Effective Yield	0.480 %	0.646 %	-0.166 %
Average Life-Month End (In Days)	191	253	-62
Total Security Transactions			
Amount	\$ 35,257,908	\$ 25,864,993	\$ +9,392,915
Number	720	526	+194
Total Time Deposit Transactions			
Amount	\$ 3,770,000	\$ 4,227,100	\$ -457,100
Number	150	177	-27
Average Workday Investment Activity	\$ 1,858,472	\$ 1,367,822	\$ +490,650
Prescribed Demand Account Balances For Services	\$ 1,543,885	\$ 965,133	\$ +578,752

**BILL LOCKYER
TREASURER
STATE OF CALIFORNIA**

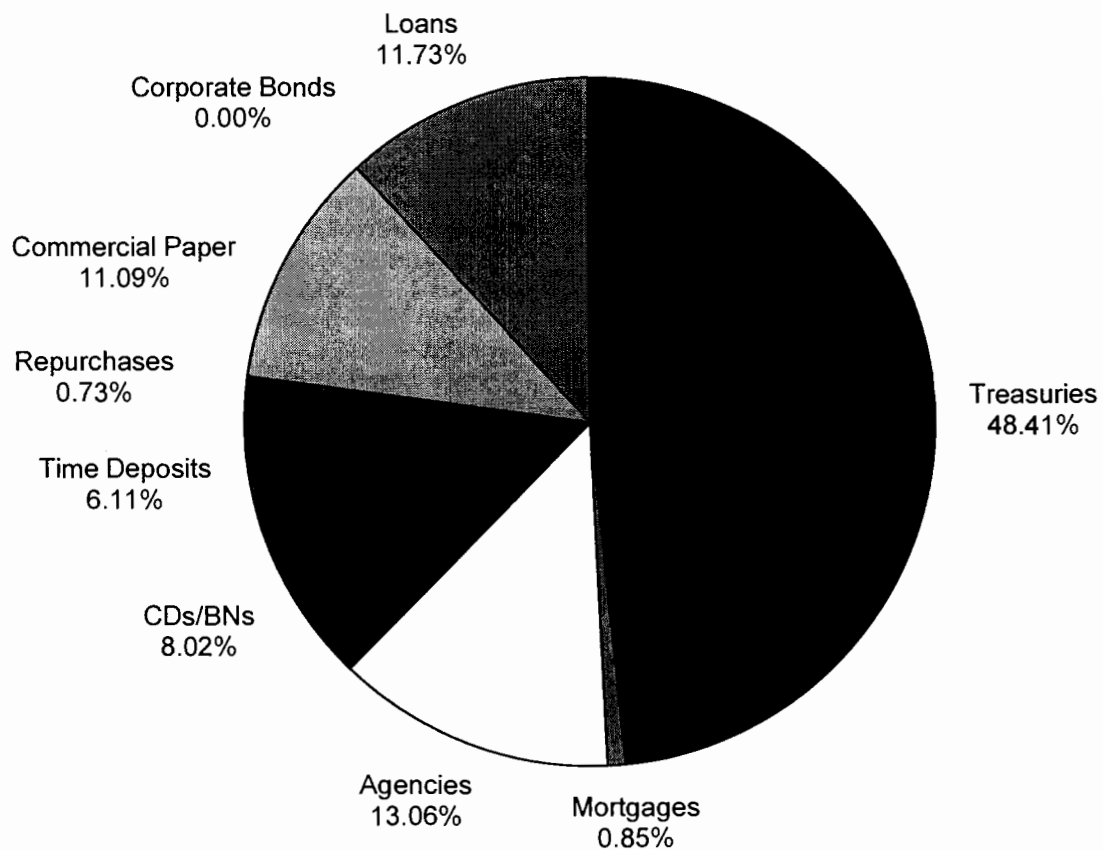
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)**

October 31, 2010			
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 26,565,398	38.72	+1.99
Bonds	0	0.00	
Notes	6,649,308	9.69	-0.15
Strips	0	0.00	
Total Government	\$ 33,214,706	48.41	+1.84
Federal Agency Debentures	\$ 1,382,075	2.01	+0.40
Certificates of Deposit	5,400,000	7.87	-2.77
Bank Notes	100,000	0.15	-0.15
Bankers' Acceptances	0	0.00	0
Repurchases	500,000	0.73	+0.73
Federal Agency Discount Notes	7,278,005	10.61	+2.13
Time Deposits	4,191,650	6.11	-0.15
GNMAs	63	0.00	0
Commercial Paper	7,608,374	11.09	+1.36
FHLMC/Remics	584,007	0.85	-0.04
Corporate Bonds	0	0.00	0
AB 55 Loans	321,217	0.47	+0.02
GF Loans	7,721,400	11.26	-3.37
NOW Accounts	0	0.00	0
Other	300,000	0.44	0
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 68,601,497	100.00	

INVESTMENT ACTIVITY

	OCTOBER 2010		SEPTEMBER 2010	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	720	\$ 35,257,908	487	\$ 23,870,222
Other	16	1,431,702	13	601,792
Time Deposits	150	3,770,000	124	2,669,500
Totals	886	\$ 40,459,610	624	\$ 27,141,514
PMIA Monthly Average Effective Yield	0.480		0.500	
Year to Date Yield Last Day of Month	0.506		0.515	

**Pooled Money Investment Account
Portfolio Composition
\$68.6 Billion
10/31/10**



ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
10/01/10 SALES									
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372
TR	BILL			08/25/11	0.240	50,000	36	18,319.45	0.372

10/01/10 REDEMPTIONS

CP	GE CO			10/01/10	0.150	50,000	2	416.67	0.152
CP	GE CO			10/01/10	0.150	50,000	2	416.67	0.152
CP	GE CO			10/01/10	0.150	50,000	2	416.67	0.152
CP	GE CO			10/01/10	0.150	50,000	2	416.67	0.152
CP	GE CO			10/01/10	0.150	50,000	2	416.67	0.152
CP	GE CO			10/01/10	0.150	50,000	2	416.67	0.152
CP	GE CO			10/01/10	0.150	50,000	2	416.67	0.152
CP	GE CO			10/01/10	0.150	50,000	2	416.67	0.152
CP	GE CO			10/01/10	0.150	50,000	2	416.67	0.152
CP	GE CO			10/01/10	0.150	50,000	2	416.67	0.152
CP	GE CO			10/01/10	0.150	50,000	2	416.67	0.152
CP	SOC GEN			10/01/10	0.240	50,000	15	5,000.00	0.243
CP	SOC GEN			10/01/10	0.240	50,000	15	5,000.00	0.243
CP	SOC GEN			10/01/10	0.240	50,000	15	5,000.00	0.243
CP	SOC GEN			10/01/10	0.260	50,000	31	11,194.44	0.264
CP	SOC GEN			10/01/10	0.260	50,000	31	11,194.44	0.264
CP	SOC GEN			10/01/10	0.260	50,000	31	11,194.44	0.264
CP	CITIFUND			10/01/10	0.240	50,000	32	10,666.67	0.243
CP	CITIFUND			10/01/10	0.240	50,000	32	10,666.67	0.243
CP	CITIFUND			10/01/10	0.240	50,000	32	10,666.67	0.243
CP	CITIFUND			10/01/10	0.240	50,000	32	10,666.67	0.243
CP	UBS FIN			10/01/10	0.510	50,000	93	65,875.00	0.518
CP	UBS FIN			10/01/10	0.510	50,000	93	65,875.00	0.518
CP	UBS FIN			10/01/10	0.510	50,000	93	65,875.00	0.518
CP	UBS FIN			10/01/10	0.510	50,000	93	65,875.00	0.518
CP	UBS FIN			10/01/10	0.510	50,000	93	65,875.00	0.518
CP	UBS FIN			10/01/10	0.510	50,000	93	65,875.00	0.518
CP	GECC			10/01/10	0.450	50,000	105	65,625.00	0.457
CP	GECC			10/01/10	0.450	50,000	105	65,625.00	0.457
CP	GECC			10/01/10	0.450	50,000	105	65,625.00	0.457

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
10/01/10 REDEMPTIONS (Continued)								
CP		GECC	10/01/10	0.450	50,000	105	65,625.00	0.457
CP		GECC	10/01/10	0.450	50,000	105	65,625.00	0.457
CP		GECC	10/01/10	0.450	50,000	105	65,625.00	0.457
CP		GECC	10/01/10	0.450	50,000	105	65,625.00	0.457
CP		GECC	10/01/10	0.450	50,000	105	65,625.00	0.457
YCD		TOKYO-MIT 0.220%	10/01/10	0.220	50,000	14	4,277.78	0.223
YCD		TOKYO-MIT 0.220%	10/01/10	0.220	50,000	14	4,277.78	0.223
YCD		TOKYO-MIT 0.220%	10/01/10	0.220	50,000	14	4,277.78	0.223
YCD		SOC GEN 0.230%	10/01/10	0.230	50,000	16	5,111.11	0.233
YCD		SOC GEN 0.230%	10/01/10	0.230	50,000	16	5,111.11	0.233
YCD		SOC GEN 0.230%	10/01/10	0.230	50,000	16	5,111.11	0.233
YCD		SOC GEN 0.230%	10/01/10	0.230	50,000	16	5,111.11	0.233
YCD		SOC GEN 0.230%	10/01/10	0.230	50,000	16	5,111.11	0.233
YCD		SOC GEN 0.230%	10/01/10	0.230	50,000	16	5,111.11	0.233
YCD		SOC GEN 0.230%	10/01/10	0.230	50,000	16	5,111.11	0.233
YCD		MONTREAL 0.220%	10/01/10	0.220	50,000	18	5,500.00	0.223
YCD		MONTREAL 0.220%	10/01/10	0.220	50,000	18	5,500.00	0.223
YCD		TOKYO-MIT 0.220%	10/01/10	0.220	50,000	32	9,777.78	0.223
YCD		TOKYO-MIT 0.220%	10/01/10	0.220	50,000	32	9,777.78	0.223
YCD		TOKYO-MIT 0.220%	10/01/10	0.220	50,000	32	9,777.78	0.223
YCD		TOKYO-MIT 0.220%	10/01/10	0.220	50,000	32	9,777.78	0.223
YCD		SE BANKEN 0.330%	10/01/10	0.330	50,000	43	19,708.33	0.335
YCD		SE BANKEN 0.330%	10/01/10	0.330	50,000	43	19,708.33	0.335
YCD		STNDRD CH 0.265%	10/01/10	0.265	50,000	44	16,194.44	0.269
YCD		STNDRD CH 0.265%	10/01/10	0.265	50,000	44	16,194.44	0.269
YCD		STNDRD CH 0.265%	10/01/10	0.265	50,000	44	16,194.44	0.269
YCD		STNDRD CH 0.265%	10/01/10	0.265	50,000	44	16,194.44	0.269
YCD		MONTREAL 0.230%	10/01/10	0.230	50,000	45	14,375.00	0.233
YCD		MONTREAL 0.230%	10/01/10	0.230	50,000	45	14,375.00	0.233
YCD		MONTREAL 0.230%	10/01/10	0.230	50,000	45	14,375.00	0.233
YCD		MONTREAL 0.230%	10/01/10	0.230	50,000	45	14,375.00	0.233

10/01/10 NO PURCHASES

10/04/10 REDEMPTIONS

CP		SOC GEN	10/04/10	0.220	50,000	14	4,277.78	0.223
CP		SOC GEN	10/04/10	0.220	50,000	14	4,277.78	0.223
CP		SOC GEN	10/04/10	0.220	50,000	14	4,277.78	0.223
CP		SOC GEN	10/04/10	0.220	50,000	14	4,277.78	0.223
CP		SOC GEN	10/04/10	0.220	50,000	14	4,277.78	0.223
CP		SOC GEN	10/04/10	0.220	50,000	14	4,277.78	0.223
CP		SOC GEN	10/04/10	0.220	50,000	14	4,277.78	0.223
CP		SOC GEN	10/04/10	0.240	50,000	18	6,000.00	0.243
CP		SOC GEN	10/04/10	0.240	50,000	18	6,000.00	0.243
CP		SOC GEN	10/04/10	0.240	50,000	18	6,000.00	0.243
CP		CITIFUND	10/04/10	0.240	50,000	19	6,333.33	0.243
CP		CITIFUND	10/04/10	0.240	50,000	19	6,333.33	0.243
CP		CITIFUND	10/04/10	0.240	50,000	19	6,333.33	0.243
CP		CITIFUND	10/04/10	0.240	50,000	19	6,333.33	0.243
CP		SOC GEN	10/04/10	0.225	50,000	21	6,562.50	0.228
CP		SOC GEN	10/04/10	0.225	50,000	21	6,562.50	0.228

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
10/04/10 REDEMPTIONS (Continued)								
	CP	SOC GEN	10/04/10	0.225	50,000	21	6,562.50	0.228
	CP	SOC GEN	10/04/10	0.225	50,000	21	6,562.50	0.228
	CP	GECC	10/04/10	0.210	50,000	41	11,958.33	0.213
	CP	GECC	10/04/10	0.210	50,000	41	11,958.33	0.213
10/04/10 PURCHASES								
	CP	UBS FIN	10/22/10	0.200	25,000			
	CP	UBS FIN	10/22/10	0.200	50,000			
	CP	UBS FIN	10/22/10	0.200	50,000			
10/05/10 SALE								
	TR	BILL	09/22/11	0.238	50,000	7	7,295.14	0.076
	TR	BILL	09/22/11	0.238	50,000	7	7,295.14	0.076
10/05/10 NO REDEMPTIONS								
10/05/10 NO PURCHASES								
10/06/10 NO REDEMPTIONS								
10/06/10 PURCHASES								
	CP	BOFA	10/22/10	0.210	25,000			
	CP	BOFA	10/22/10	0.210	50,000			
	CP	BOFA	10/22/10	0.210	50,000			
	CP	BOFA	10/22/10	0.210	50,000			
	CP	BOFA	10/22/10	0.210	50,000			
	CP	BOFA	10/22/10	0.210	50,000			
	CP	BOFA	10/22/10	0.210	50,000			
	CP	BOFA	10/22/10	0.210	50,000			
	CP	BOFA	10/22/10	0.210	50,000			
10/07/10 NO REDEMPTIONS								
10/07/10 PURCHASES								
	CP	BARTON	11/01/10	0.240	25,000			
	CP	CITIFUND	11/08/10	0.230	50,000			
	CP	CITIFUND	11/08/10	0.230	50,000			
	CP	GECC	11/22/10	0.210	50,000			
	CP	GECC	11/22/10	0.210	50,000			
	CP	GECC	11/22/10	0.210	50,000			
	CP	GECC	11/22/10	0.210	50,000			
	CP	GECC	11/22/10	0.210	50,000			
	CP	GECC	11/22/10	0.210	50,000			
	YCD	MONTREAL	0.240%	11/08/10	0.240	50,000		
	YCD	MONTREAL	0.240%	11/08/10	0.240	50,000		
	YCD	MONTREAL	0.240%	11/08/10	0.240	50,000		

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
10/07/10 PURCHASES (Continued)								
	YCD	MONTREAL	0.240%	11/08/10	0.240	50,000		
	YCD	MONTREAL	0.240%	11/08/10	0.240	50,000		
	YCD	MONTREAL	0.240%	11/08/10	0.240	50,000		
	YCD	SUMITOMO	0.250%	11/09/10	0.250	50,000		
	YCD	SUMITOMO	0.250%	11/09/10	0.250	50,000		
	YCD	SUMITOMO	0.250%	11/09/10	0.250	50,000		
10/08/10 REDEMPTIONS								
	CP	SOC GEN		10/08/10	0.220	50,000	10	3,055.56
	CP	SOC GEN		10/08/10	0.220	50,000	10	3,055.56
	CP	SOC GEN		10/08/10	0.220	50,000	10	3,055.56
	CP	SOC GEN		10/08/10	0.220	50,000	10	3,055.56
	CP	SOC GEN		10/08/10	0.220	50,000	10	3,055.56
	CP	SOC GEN		10/08/10	0.220	50,000	10	3,055.56
	CP	SOC GEN		10/08/10	0.220	50,000	10	3,055.56
10/08/10 NO PURCHASES								
10/11/10 NO REDEMPTIONS								
10/11/10 NO PURCHASES								
10/12/10 REDEMPTIONS								
	YCD	SE BANKEN	0.310%	10/12/10	0.310	50,000	43	18,513.89
	YCD	SE BANKEN	0.310%	10/12/10	0.310	50,000	43	18,513.89
	YCD	SE BANKEN	0.310%	10/12/10	0.310	50,000	43	18,513.89
	YCD	SE BANKEN	0.310%	10/12/10	0.310	50,000	43	18,513.89
10/12/10 NO PURCHASES								
10/13/10 REDEMPTIONS								
	CP	SOC GEN		10/13/10	0.240	25,000	14	2,333.33
	CP	SOC GEN		10/13/10	0.240	50,000	14	4,666.67
	CP	SOC GEN		10/13/10	0.240	50,000	14	4,666.67
	CP	SOC GEN		10/13/10	0.240	50,000	14	4,666.67
	CP	SOC GEN		10/13/10	0.240	50,000	14	4,666.67
	YCD	BNP	0.250%	10/13/10	0.250	50,000	26	9,027.78
	YCD	BNP	0.250%	10/13/10	0.250	50,000	26	9,027.78
	YCD	BNP	0.250%	10/13/10	0.250	50,000	26	9,027.78
	YCD	BNP	0.250%	10/13/10	0.250	50,000	26	9,027.78
	YCD	TOKYO-MIT	0.220%	10/13/10	0.220	25,000	29	4,430.56
	YCD	TOKYO-MIT	0.220%	10/13/10	0.220	50,000	29	8,861.11
	YCD	TOKYO-MIT	0.220%	10/13/10	0.220	50,000	29	8,861.11
10/13/10 NO PURCHASES								
10/14/10 NO REDEMPTIONS								

ACCOUNT

a/			MATURITY TRANS		PAR	DAYS	AMOUNT	EFFECTIVE	
DATE	TYPE	DESCRIPTION	DATE	YIELD	(000)	HELD	EARNED	YIELD	
10/14/10 PURCHASES									
	CP	SOC GEN	10/15/10	0.210	50,000				
	CP	SOC GEN	10/15/10	0.210	50,000				
	CP	SOC GEN	10/15/10	0.210	50,000				
	CP	SOC GEN	10/15/10	0.210	50,000				
	CP	SOC GEN	10/15/10	0.210	50,000				
	TR	BILL	09/22/11	0.203	50,000				
	TR	BILL	09/22/11	0.203	50,000				
	TR	BILL	09/22/11	0.203	50,000				
	TR	BILL	09/22/11	0.203	50,000				
	TR	BILL	09/22/11	0.203	50,000				
	TR	BILL	09/22/11	0.203	50,000				
	TR	BILL	09/22/11	0.203	50,000				
	TR	BILL	09/22/11	0.203	50,000				
	YCD	TOKYO MIT	0.240%	10/27/10	0.240	50,000			
	YCD	TOKYO MIT	0.240%	10/27/10	0.240	50,000			
	YCD	TOKYO MIT	0.240%	10/27/10	0.240	50,000			
	YCD	TOKYO MIT	0.240%	10/27/10	0.240	50,000			
10/14/10 PURCHASES c/									
	TR	BILL	12/02/10	0.210	50,000				
	TR	BILL	12/02/10	0.210	50,000				
	TR	BILL	12/02/10	0.210	50,000				
	TR	NOTE	2.000%	11/30/13	0.210	47,340			
	TR	NOTE	2.000%	11/30/13	0.210	50,000			
	TR	NOTE	2.000%	11/30/13	0.210	50,000			
	TR	NOTE	2.000%	11/30/13	0.210	50,000			
10/15/10 REDEMPTIONS									
	CP	SOC GEN	10/15/10	0.210	50,000	1	291.67	0.213	
	CP	SOC GEN	10/15/10	0.210	50,000	1	291.67	0.213	
	CP	SOC GEN	10/15/10	0.210	50,000	1	291.67	0.213	
	CP	SOC GEN	10/15/10	0.210	50,000	1	291.67	0.213	
	CP	SOC GEN	10/15/10	0.210	50,000	1	291.67	0.213	
	CP	BARTON	10/15/10	0.240	20,000	23	3,066.67	0.243	
	YCD	TORONTO	0.210%	10/15/10	0.210	50,000	30	8,750.00	0.213
	YCD	TORONTO	0.210%	10/15/10	0.210	50,000	30	8,750.00	0.213
10/15/10 SALES c/									
	TR	BILL	12/02/10	0.210	50,000	1	285.64	0.213	
	TR	BILL	12/02/10	0.210	50,000	1	285.64	0.213	
	TR	BILL	12/02/10	0.210	50,000	1	285.64	0.213	
	TR	NOTE	2.000%	11/30/13	0.210	47,340	1	284.23	0.213
	TR	NOTE	2.000%	11/30/13	0.210	50,000	1	300.18	0.213
	TR	NOTE	2.000%	11/30/13	0.210	50,000	1	300.18	0.213
	TR	NOTE	2.000%	11/30/13	0.210	50,000	1	300.18	0.213

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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10/15/10 PURCHASES

CP	GECC		10/18/10	0.210	50,000			
CP	GECC		10/18/10	0.210	50,000			
CP	GECC		10/18/10	0.210	50,000			
CP	GECC		10/18/10	0.210	50,000			
CP	GECC		10/18/10	0.210	50,000			
CP	GECC		10/18/10	0.210	50,000			
CP	GECC		10/18/10	0.210	50,000			
CP	BOFA		10/19/10	0.220	50,000			
CP	BOFA		10/19/10	0.220	50,000			
CP	BOFA		10/19/10	0.220	50,000			
CP	BOFA		10/19/10	0.220	50,000			
CP	BOFA		10/19/10	0.220	50,000			
CP	BOFA		10/19/10	0.220	50,000			
CP	UBS FIN		10/20/10	0.210	50,000			
CP	UBS FIN		10/20/10	0.210	50,000			
CP	UBS FIN		10/20/10	0.210	50,000			
CP	UBS FIN		10/20/10	0.210	50,000			
CP	UBS FIN		10/20/10	0.210	50,000			
TR	BILL		09/22/11	0.205	50,000			
TR	BILL		09/22/11	0.205	50,000			
TR	BILL		09/22/11	0.205	50,000			

10/15/10 PURCHASES c/

DEB	FHLMC	4.500%	01/15/14	0.250	17,280			
DEB	FHLMC	4.500%	01/15/14	0.250	50,000			
DEB	FHLMC	4.500%	01/15/14	0.250	50,000			
DEB	FHLMC	4.500%	01/15/14	0.250	50,000			
DEB	FHLMC	4.500%	01/15/14	0.250	50,000			
DEB	FHLMC	4.500%	01/15/14	0.250	50,000			
DEB	FHLMC	4.500%	01/15/14	0.250	50,000			

10/18/10 REDEMPTIONS

CP	GECC		10/18/10	0.210	50,000	3	875.00	0.213
CP	GECC		10/18/10	0.210	50,000	3	875.00	0.213
CP	GECC		10/18/10	0.210	50,000	3	875.00	0.213
CP	GECC		10/18/10	0.210	50,000	3	875.00	0.213
CP	GECC		10/18/10	0.210	50,000	3	875.00	0.213
CP	GECC		10/18/10	0.210	50,000	3	875.00	0.213
CP	GECC		10/18/10	0.210	50,000	3	875.00	0.213
CP	UBS FIN		10/18/10	0.200	25,000	21	2,916.67	0.203
CP	UBS FIN		10/18/10	0.200	50,000	21	5,833.33	0.203
CP	GEN MILLS		10/18/10	0.280	10,000	26	2,022.22	0.284
CP	BOFA		10/18/10	0.210	50,000	34	9,916.67	0.213
CP	BOFA		10/18/10	0.210	50,000	34	9,916.67	0.213
CP	BARTON		10/18/10	0.265	34,000	60	15,016.67	0.269
CP	BARTON		10/18/10	0.265	50,000	60	22,083.33	0.269
YCD	SCOTIA		10/18/10	0.200	50,000	33	9,166.67	0.203
YCD	SCOTIA		10/18/10	0.200	50,000	33	9,166.67	0.203

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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10/18/10 REDEMPTIONS (Continued)

YCD		SCOTIA	10/18/10	0.200	50,000	33	9,166.67	0.203
YCD		SCOTIA	10/18/10	0.200	50,000	33	9,166.67	0.203
YCD		MONTREAL	10/18/10	0.230	50,000	33	10,541.67	0.233
YCD		MONTREAL	10/18/10	0.230	50,000	33	10,541.67	0.233

10/18/10 SALES c/

DEB		FHLMC	4.500%	01/15/14	0.250	17,280	3	320.29	0.253
DEB		FHLMC	4.500%	01/15/14	0.250	50,000	3	1,161.90	0.253
DEB		FHLMC	4.500%	01/15/14	0.250	50,000	3	1,161.90	0.253
DEB		FHLMC	4.500%	01/15/14	0.250	50,000	3	1,161.90	0.253
DEB		FHLMC	4.500%	01/15/14	0.250	50,000	3	1,161.90	0.253
DEB		FHLMC	4.500%	01/15/14	0.250	50,000	3	1,161.90	0.253
DEB		FHLMC	4.500%	01/15/14	0.250	50,000	3	1,161.90	0.253

10/18/10 PURCHASES

CP		SOC GEN		10/22/10	0.230	50,000			
CP		SOC GEN		10/22/10	0.230	50,000			
CP		SOC GEN		10/22/10	0.230	50,000			
CP		SOC GEN		10/22/10	0.230	50,000			

10/18/10 PURCHASES c/

TR		NOTE	1.375%	09/15/12	0.240	1,030			
TR		NOTE	1.375%	09/15/12	0.240	50,000			
TR		NOTE	4.000%	11/15/12	0.240	29,300			
TR		NOTE	4.000%	11/15/12	0.240	50,000			
TR		NOTE	2.125%	11/30/14	0.240	40,500			
TR		NOTE	3.750%	11/15/18	0.240	19,860			

10/19/10 REDEMPTIONS

CP		BOFA	0.220%	10/19/10	0.220	50,000	4	1,222.22	0.223
CP		BOFA	0.220%	10/19/10	0.220	50,000	4	1,222.22	0.223
CP		BOFA	0.220%	10/19/10	0.220	50,000	4	1,222.22	0.223
CP		BOFA	0.220%	10/19/10	0.220	50,000	4	1,222.22	0.223
CP		BOFA	0.220%	10/19/10	0.220	50,000	4	1,222.22	0.223
CP		BOFA	0.220%	10/19/10	0.220	50,000	4	1,222.22	0.223

10/19/10 SALES c/

TR		NOTE	1.375%	09/15/12	0.240	1,030	1	6.87	0.243
TR		NOTE	1.375%	09/15/12	0.240	50,000	1	333.43	0.243
TR		NOTE	4.000%	11/15/12	0.240	29,300	1	209.31	0.243
TR		NOTE	4.000%	11/15/12	0.240	50,000	1	357.17	0.243
TR		NOTE	2.125%	11/30/14	0.240	40,500	1	279.56	0.243
TR		NOTE	3.750%	11/15/18	0.240	19,860	1	146.99	0.243

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
10/19/10 PURCHASES								
	CP	BOFA	10/20/10	0.210	50,000			
	CP	BOFA	10/20/10	0.210	50,000			
	CP	BOFA	10/20/10	0.210	50,000			
	CP	BOFA	10/20/10	0.210	50,000			
	CP	BOFA	10/20/10	0.210	50,000			
	CP	BOFA	10/20/10	0.210	50,000			
	CP	BOFA	10/20/10	0.210	50,000			
	CP	BOFA	10/20/10	0.210	50,000			
	TR	BILL	09/22/11	0.215	50,000			
	TR	BILL	09/22/11	0.215	50,000			
	TR	BILL	09/22/11	0.215	50,000			
	TR	BILL	09/22/11	0.215	50,000			
	TR	BILL	09/22/11	0.215	50,000			
	TR	BILL	09/22/11	0.215	50,000			
	TR	BILL	09/22/11	0.215	50,000			
	TR	BILL	09/22/11	0.215	50,000			
10/19/10 PURCHASES c/								
	DEB	FNMA	1.750%	05/07/13	0.220	38,355		
	DEB	FHLMC	4.500%	01/15/14	0.220	33,795		
	DEB	FHLMC	4.500%	01/15/14	0.220	50,000		
	DEB	FHLMC	4.500%	01/15/14	0.220	50,000		
	DEB	FHLMC	4.500%	01/15/14	0.220	50,000		
	DEB	FHLMC	4.500%	01/15/14	0.220	50,000		
	DEB	FHLMC	4.500%	01/15/14	0.220	50,000		
	DN	FHLMC		10/04/11	0.220	50,000		
	DN	FHLMC		10/04/11	0.220	50,000		
10/20/10 REDEMPTIONS								
	CP	BOFA	10/20/10	0.210	50,000	1	291.67	0.213
	CP	BOFA	10/20/10	0.210	50,000	1	291.67	0.213
	CP	BOFA	10/20/10	0.210	50,000	1	291.67	0.213
	CP	BOFA	10/20/10	0.210	50,000	1	291.67	0.213
	CP	BOFA	10/20/10	0.210	50,000	1	291.67	0.213
	CP	BOFA	10/20/10	0.210	50,000	1	291.67	0.213
	CP	BOFA	10/20/10	0.210	50,000	1	291.67	0.213
	CP	BOFA	10/20/10	0.210	50,000	1	291.67	0.213
	CP	UBS FIN	10/20/10	0.210	50,000	5	1,458.33	0.213
	CP	UBS FIN	10/20/10	0.210	50,000	5	1,458.33	0.213
	CP	UBS FIN	10/20/10	0.210	50,000	5	1,458.33	0.213
	CP	UBS FIN	10/20/10	0.210	50,000	5	1,458.33	0.213
	CP	UBS FIN	10/20/10	0.210	50,000	5	1,458.33	0.213
10/20/10 SALES								
	TR	BILL	09/22/11	0.215	50,000	1	298.62	0.218
	TR	BILL	09/22/11	0.215	50,000	1	298.62	0.218
	TR	BILL	09/22/11	0.215	50,000	1	298.62	0.218

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
10/20/10 SALES (Continued)								
	TR	BILL	09/22/11	0.215	50,000	1	298.62	0.218
	TR	BILL	09/22/11	0.215	50,000	1	298.62	0.218
	TR	BILL	09/22/11	0.215	50,000	1	298.62	0.218
	TR	BILL	09/22/11	0.215	50,000	1	298.62	0.218
	TR	BILL	09/22/11	0.215	50,000	1	298.62	0.218
10/20/10 PURCHASES								
	CP	SOC GEN	10/25/10	0.220	50,000			
	CP	SOC GEN	10/25/10	0.220	50,000			
	CP	SOC GEN	10/25/10	0.220	50,000			
	CP	SOC GEN	10/25/10	0.220	50,000			
	CP	SOC GEN	10/25/10	0.220	50,000			
	CP	SOC GEN	10/25/10	0.220	50,000			
	CP	SOC GEN	10/25/10	0.220	50,000			
	CP	SOC GEN	10/25/10	0.220	50,000			
	CP	SOC GEN	10/25/10	0.220	50,000			
	CP	SOC GEN	10/25/10	0.220	50,000			
	CP	SOC GEN	10/25/10	0.220	50,000			
	CP	SOC GEN	10/25/10	0.220	50,000			
	CP	BOFA	10/26/10	0.210	50,000			
	CP	BOFA	10/26/10	0.210	50,000			
	CP	BOFA	10/26/10	0.210	50,000			
	CP	BOFA	10/26/10	0.210	50,000			
10/21/10 REDEMPTIONS								
	TR	BILL	10/21/10	0.390	50,000	360	195,000.00	0.397
	TR	BILL	10/21/10	0.390	50,000	360	195,000.00	0.397
	TR	BILL	10/21/10	0.390	50,000	360	195,000.00	0.397
	TR	BILL	10/21/10	0.390	50,000	360	195,000.00	0.397
	TR	BILL	10/21/10	0.385	50,000	363	194,104.17	0.392
	TR	BILL	10/21/10	0.385	50,000	363	194,104.17	0.392
	TR	BILL	10/21/10	0.385	50,000	363	194,104.17	0.392
	TR	BILL	10/21/10	0.385	50,000	363	194,104.15	0.392
	TR	BILL	10/21/10	0.385	50,000	363	194,104.15	0.392
	TR	BILL	10/21/10	0.385	50,000	363	194,104.15	0.392
	TR	BILL	10/21/10	0.385	50,000	363	194,104.15	0.392
	TR	BILL	10/21/10	0.370	50,000	364	187,055.56	0.377
	TR	BILL	10/21/10	0.370	50,000	364	187,055.56	0.377
	TR	BILL	10/21/10	0.370	50,000	364	187,055.56	0.377
	TR	BILL	10/21/10	0.370	50,000	364	187,055.56	0.377
	TR	BILL	10/21/10	0.370	50,000	364	187,055.56	0.377
	TR	BILL	10/21/10	0.370	50,000	364	187,055.56	0.377
	TR	BILL	10/21/10	0.370	50,000	364	187,055.56	0.377
	TR	BILL	10/21/10	0.370	50,000	364	187,055.56	0.377

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
10/21/10 PURCHASES								
CP		SOC GEN	10/22/10	0.210	25,000			
CP		SOC GEN	10/22/10	0.210	50,000			
CP		SOC GEN	10/22/10	0.210	50,000			
CP		SOC GEN	10/22/10	0.210	50,000			
CP		SOC GEN	10/22/10	0.210	50,000			
CP		SOC GEN	10/22/10	0.210	50,000			
CP		SOC GEN	10/22/10	0.210	50,000			
CP		BNP FIN	11/01/10	0.220	50,000			
CP		BNP FIN	11/01/10	0.220	50,000			
CP		BNP FIN	11/01/10	0.220	50,000			
CP		BNP FIN	11/01/10	0.220	50,000			
CP		BNP FIN	11/01/10	0.220	50,000			
CP		BNP FIN	11/01/10	0.220	50,000			
CP		BNP FIN	11/01/10	0.220	50,000			
CP		BOFA	11/02/10	0.210	50,000			
CP		BOFA	11/02/10	0.210	50,000			
CP		BOFA	11/02/10	0.210	50,000			
CP		BOFA	11/02/10	0.210	50,000			
CP		BOFA	11/02/10	0.210	50,000			
CP		CITIFUND	11/15/10	0.240	50,000			
CP		CITIFUND	11/15/10	0.240	50,000			
CP		CITIFUND	11/15/10	0.240	50,000			
CP		CITIFUND	11/15/10	0.240	50,000			
CP		GECC	11/08/10	0.200	50,000			
CP		GECC	11/08/10	0.200	50,000			
CP		GECC	11/08/10	0.200	50,000			
CP		GECC	11/08/10	0.200	50,000			
CP		GECC	11/08/10	0.200	50,000			
TR		BILL	10/20/11	0.215	50,000			
TR		BILL	10/20/11	0.215	50,000			
TR		BILL	10/20/11	0.215	50,000			
TR		BILL	10/20/11	0.215	50,000			
TR		BILL	10/20/11	0.215	50,000			
TR		BILL	10/20/11	0.215	50,000			
TR		BILL	10/20/11	0.215	50,000			
TR		BILL	10/20/11	0.215	50,000			

10/22/10 REDEMPTIONS

CP		SOC GEN	10/22/10	0.210	25,000	1	145.83	0.212
CP		SOC GEN	10/22/10	0.210	50,000	1	291.67	0.212
CP		SOC GEN	10/22/10	0.210	50,000	1	291.67	0.212
CP		SOC GEN	10/22/10	0.210	50,000	1	291.67	0.212
CP		SOC GEN	10/22/10	0.210	50,000	1	291.67	0.212
CP		SOC GEN	10/22/10	0.210	50,000	1	291.67	0.212
CP		SOC GEN	10/22/10	0.210	50,000	1	291.67	0.212
CP		SOC GEN	10/22/10	0.230	50,000	4	1,277.78	0.233
CP		SOC GEN	10/22/10	0.230	50,000	4	1,277.78	0.233
CP		SOC GEN	10/22/10	0.230	50,000	4	1,277.78	0.233

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
10/22/10 REDEMPTIONS (Continued)								
	CP	SOC GEN	10/22/10	0.230	50,000	4	1,277.78	0.233
	CP	BOFA	10/22/10	0.210	50,000	16	4,666.67	0.213
	CP	BOFA	10/22/10	0.210	50,000	16	4,666.67	0.213
	CP	BOFA	10/22/10	0.210	50,000	16	4,666.67	0.213
	CP	BOFA	10/22/10	0.210	25,000	16	2,333.33	0.213
	CP	BOFA	10/22/10	0.210	50,000	16	4,666.67	0.213
	CP	BOFA	10/22/10	0.210	50,000	16	4,666.67	0.213
	CP	BOFA	10/22/10	0.210	50,000	16	4,666.67	0.213
	CP	BOFA	10/22/10	0.210	50,000	16	4,666.67	0.213
	CP	BOFA	10/22/10	0.210	50,000	16	4,666.67	0.213
	CP	UBS FIN	10/22/10	0.200	25,000	18	2,500.00	0.203
	CP	UBS FIN	10/22/10	0.200	50,000	18	5,000.00	0.203
	CP	UBS FIN	10/22/10	0.200	50,000	18	5,000.00	0.203

10/22/10 PURCHASES

	CP	CIBC HLD	11/12/10	0.210	25,000			
	CP	CIBC HLD	11/12/10	0.210	50,000			
	CP	CIBC HLD	11/12/10	0.210	50,000			
	CP	CIBC HLD	11/12/10	0.210	50,000			
	CP	SOC GEN	11/24/10	0.250	25,000			
	CP	SOC GEN	11/24/10	0.250	50,000			
	CP	SOC GEN	11/24/10	0.250	50,000			
	CP	SOC GEN	11/24/10	0.250	50,000			
	CP	BOFA	01/27/11	0.300	50,000			
	CP	BOFA	01/27/11	0.300	50,000			
	CP	BOFA	01/27/11	0.300	50,000			
	CP	BOFA	01/27/11	0.300	50,000			
	DN	FHLMC	09/28/11	0.230	50,000			
	DN	FHLMC	09/28/11	0.230	50,000			
	DN	FHLMC	09/28/11	0.230	50,000			
	DN	FHLMC	09/28/11	0.230	50,000			
	DN	FHLMC	09/28/11	0.230	50,000			
	DN	FHLMC	09/28/11	0.230	50,000			
	DN	FHLMC	09/28/11	0.230	50,000			
	DN	FHLMC	09/28/11	0.230	50,000			
	TR	BILL	10/20/11	0.210	50,000			
	TR	BILL	10/20/11	0.210	50,000			
	TR	BILL	10/20/11	0.210	50,000			
	TR	BILL	10/20/11	0.210	50,000			
	TR	BILL	10/20/11	0.210	50,000			
	TR	BILL	10/20/11	0.210	50,000			
	TR	BILL	10/20/11	0.210	50,000			
	TR	BILL	10/20/11	0.210	50,000			
	TR	BILL	10/20/11	0.210	50,000			
	TR	BILL	10/20/11	0.210	50,000			
	TR	BILL	10/20/11	0.210	50,000			
	YCD	SUMITOMO	0.280% 01/03/11	0.280	50,000			
	YCD	SUMITOMO	0.280% 01/03/11	0.280	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>	
10/25/10 REDEMPTIONS									
BN		BOFA	0.200%	10/25/10	0.200	50,000	33	9,166.67	0.203
BN		BOFA	0.200%	10/25/10	0.200	50,000	33	9,166.67	0.203
CP		SOC GEN		10/25/10	0.220	50,000	5	1,527.78	0.223
CP		SOC GEN		10/25/10	0.220	50,000	5	1,527.78	0.223
CP		SOC GEN		10/25/10	0.220	50,000	5	1,527.78	0.223
CP		SOC GEN		10/25/10	0.220	50,000	5	1,527.78	0.223
CP		SOC GEN		10/25/10	0.220	50,000	5	1,527.78	0.223
CP		SOC GEN		10/25/10	0.220	50,000	5	1,527.78	0.223
CP		SOC GEN		10/25/10	0.220	50,000	5	1,527.78	0.223
CP		SOC GEN		10/25/10	0.220	50,000	5	1,527.78	0.223
CP		SOC GEN		10/25/10	0.220	50,000	5	1,527.78	0.223
CP		SOC GEN		10/25/10	0.220	50,000	5	1,527.78	0.223
CP		SOC GEN		10/25/10	0.220	50,000	5	1,527.78	0.223
CP		SOC GEN		10/25/10	0.220	50,000	5	1,527.78	0.223
YCD		SVENSKA	0.220%	10/25/10	0.220	50,000	40	12,222.22	0.223
YCD		SVENSKA	0.220%	10/25/10	0.220	50,000	40	12,222.22	0.223
YCD		SVENSKA	0.220%	10/25/10	0.220	50,000	40	12,222.22	0.223
YCD		SVENSKA	0.220%	10/25/10	0.220	50,000	40	12,222.22	0.223
10/25/10 SALES									
TR		BILL		10/20/11	0.210	50,000	3	875.00	0.213
TR		BILL		10/20/11	0.210	50,000	3	875.00	0.213
TR		BILL		10/20/11	0.210	50,000	3	875.00	0.213
10/25/10 NO PURCHASES									
10/26/10 REDEMPTIONS									
CP		BOFA		10/26/10	0.210	50,000	6	1,750.00	0.213
CP		BOFA		10/26/10	0.210	50,000	6	1,750.00	0.213
CP		BOFA		10/26/10	0.210	50,000	6	1,750.00	0.213
CP		BOFA		10/26/10	0.210	50,000	6	1,750.00	0.213
10/26/10 NO PURCHASES									
10/27/10 REDEMPTIONS									
CD		UNIONBANK	0.180%	10/27/10	0.180	50,000	30	7,500.00	0.183
CD		UNIONBANK	0.180%	10/27/10	0.180	50,000	30	7,500.00	0.183
CP		CITIFUND		10/27/10	0.230	30,000	35	6,708.33	0.233
CP		CITIFUND		10/27/10	0.230	50,000	35	11,180.56	0.233
CP		WINDMILL		10/27/10	0.240	40,000	36	9,600.00	0.243
CP		BOFA		10/27/10	0.210	50,000	42	12,250.00	0.213
CP		BOFA		10/27/10	0.210	50,000	42	12,250.00	0.213
CP		GECC		10/27/10	0.220	25,000	57	8,708.33	0.223
CP		GECC		10/27/10	0.220	50,000	57	17,416.67	0.223
CP		GECC		10/27/10	0.220	50,000	57	17,416.67	0.223
CP		WINDMILL		10/27/10	0.250	50,000	57	19,791.67	0.254
CP		FCAR		10/27/10	0.290	50,000	62	24,972.22	0.294
CP		FCAR		10/27/10	0.290	50,000	62	24,972.22	0.294

ACCOUNT

a/			MATURITY	TRANS	PAR	DAYS	AMOUNT	EFFECTIVE	
DATE	TYPE	DESCRIPTION	DATE	YIELD	(000)	HELD	EARNED	YIELD	
10/27/10 REDEMPTIONS (Continued)									
CP		FCAR	10/27/10	0.290	50,000	62	24,972.22	0.294	
CP		FCAR	10/27/10	0.290	50,000	62	24,972.22	0.294	
CP		FCAR	10/27/10	0.290	50,000	62	24,972.22	0.294	
CP		FCAR	10/27/10	0.290	50,000	62	24,972.22	0.294	
CP		BARTON	10/27/10	0.250	50,000	64	22,222.22	0.254	
CP		SOC GEN	10/27/10	0.260	50,000	64	23,111.11	0.264	
CP		SOC GEN	10/27/10	0.260	50,000	64	23,111.11	0.264	
CP		SOC GEN	10/27/10	0.260	50,000	64	23,111.11	0.264	
CP		SOC GEN	10/27/10	0.260	50,000	64	23,111.11	0.264	
CP		SOC GEN	10/27/10	0.265	40,000	69	20,316.67	0.269	
CP		SOC GEN	10/27/10	0.265	50,000	69	25,395.83	0.269	
CP		SOC GEN	10/27/10	0.265	50,000	69	25,395.83	0.269	
CP		SOC GEN	10/27/10	0.265	50,000	69	25,395.83	0.269	
CP		CITIFUND	10/27/10	0.280	50,000	69	26,833.33	0.284	
CP		CITIFUND	10/27/10	0.280	50,000	69	26,833.33	0.284	
CP		CITIFUND	10/27/10	0.280	50,000	69	26,833.33	0.284	
YCD		TOKYO MIT	0.240%	10/27/10	0.240	50,000	13	4,333.33	0.243
YCD		TOKYO MIT	0.240%	10/27/10	0.240	50,000	13	4,333.33	0.243
YCD		TOKYO MIT	0.240%	10/27/10	0.240	50,000	13	4,333.33	0.243
YCD		TOKYO MIT	0.240%	10/27/10	0.240	50,000	13	4,333.33	0.243
YCD		SVENSKA	0.200%	10/27/10	0.200	40,000	35	7,777.78	0.203
YCD		SVENSKA	0.200%	10/27/10	0.200	50,000	35	9,722.22	0.203
YCD		NORINCHUK	0.270%	10/27/10	0.270	50,000	35	13,125.00	0.274
YCD		NORINCHUK	0.270%	10/27/10	0.270	50,000	35	13,125.00	0.274
YCD		NORINCHUK	0.270%	10/27/10	0.270	50,000	36	13,500.00	0.274
YCD		NORINCHUK	0.270%	10/27/10	0.270	50,000	36	13,500.00	0.274
YCD		NORINCHUK	0.270%	10/27/10	0.270	50,000	36	13,500.00	0.274
YCD		NORINCHUK	0.270%	10/27/10	0.270	50,000	36	13,500.00	0.274
YCD		NORDEA	0.220%	10/27/10	0.220	50,000	37	11,305.56	0.223
YCD		NORDEA	0.220%	10/27/10	0.220	50,000	37	11,305.56	0.223
YCD		NORDEA	0.220%	10/27/10	0.220	50,000	37	11,305.56	0.223
YCD		NORDEA	0.220%	10/27/10	0.220	50,000	37	11,305.56	0.223
YCD		NORDEA	0.220%	10/27/10	0.220	50,000	40	12,222.22	0.223
YCD		NORDEA	0.220%	10/27/10	0.220	50,000	40	12,222.22	0.223
YCD		NORDEA	0.220%	10/27/10	0.220	50,000	40	12,222.22	0.223
YCD		NORDEA	0.220%	10/27/10	0.220	50,000	40	12,222.22	0.223
YCD		BNP	0.250%	10/27/10	0.250	25,000	42	7,291.67	0.253
YCD		BNP	0.250%	10/27/10	0.250	50,000	42	14,583.33	0.253
YCD		BNP	0.250%	10/27/10	0.250	50,000	42	14,583.33	0.253
YCD		BNP	0.250%	10/27/10	0.250	50,000	42	14,583.33	0.253
YCD		BNP	0.250%	10/27/10	0.250	50,000	42	14,583.33	0.253
YCD		TORONTO	0.210%	10/27/10	0.210	50,000	43	12,541.67	0.213
YCD		TORONTO	0.210%	10/27/10	0.210	50,000	43	12,541.67	0.213
YCD		TORONTO	0.210%	10/27/10	0.210	50,000	43	12,541.67	0.213
YCD		TORONTO	0.210%	10/27/10	0.210	50,000	43	12,541.67	0.213
YCD		TORONTO	0.210%	10/27/10	0.210	50,000	43	12,541.67	0.213
YCD		SCOTIA	0.230%	10/27/10	0.230	50,000	69	22,041.67	0.233
YCD		SCOTIA	0.230%	10/27/10	0.230	50,000	69	22,041.67	0.233

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
10/27/10 PURCHASES								
CP		FCAR	11/24/10	0.270	50,000			
CP		FCAR	11/24/10	0.270	50,000			
CP		FCAR	11/24/10	0.270	50,000			
CP		FCAR	11/24/10	0.270	50,000			
CP		FCAR	11/24/10	0.270	50,000			
CP		FCAR	11/24/10	0.270	50,000			
CP		UBS FIN	12/06/10	0.210	50,000			
CP		UBS FIN	12/06/10	0.210	50,000			
CP		UBS FIN	12/06/10	0.210	50,000			
CP		UBS FIN	12/06/10	0.210	50,000			
CP		UBS FIN	12/06/10	0.210	50,000			
CP		UBS FIN	12/06/10	0.210	50,000			
CP		UBS FIN	12/06/10	0.210	50,000			
CP		UBS FIN	12/06/10	0.210	50,000			
TR		BILL	10/20/11	0.210	50,000			
TR		BILL	10/20/11	0.210	50,000			
TR		BILL	10/20/11	0.210	50,000			
TR		BILL	10/20/11	0.210	50,000			
TR		BILL	10/20/11	0.210	50,000			
TR		BILL	10/20/11	0.210	50,000			
TR		BILL	10/20/11	0.210	50,000			
TR		BILL	10/20/11	0.210	50,000			
TR		BILL	10/20/11	0.210	50,000			
TR		BILL	10/20/11	0.210	50,000			
TR		BILL	10/20/11	0.210	50,000			
TR		BILL	10/20/11	0.210	50,000			
TR		BILL	10/20/11	0.220	50,000			
TR		BILL	10/20/11	0.220	50,000			
TR		BILL	10/20/11	0.220	50,000			
TR		BILL	10/20/11	0.220	50,000			
YCD		NORINCHUK	0.280%	11/15/10	0.280	50,000		
YCD		NORINCHUK	0.280%	11/15/10	0.280	50,000		
YCD		NORINCHUK	0.280%	11/15/10	0.280	50,000		
YCD		NORINCHUK	0.280%	11/15/10	0.280	50,000		
YCD		TOKYO MIT	0.250%	11/16/10	0.250	50,000		
YCD		TOKYO MIT	0.250%	11/16/10	0.250	50,000		
YCD		TOKYO MIT	0.250%	11/16/10	0.250	50,000		
YCD		TOKYO MIT	0.250%	11/16/10	0.250	50,000		
YCD		SOC GEN	0.240%	11/22/10	0.240	50,000		
YCD		SOC GEN	0.240%	11/22/10	0.240	50,000		
YCD		SOC GEN	0.240%	11/22/10	0.240	50,000		
YCD		SOC GEN	0.240%	11/22/10	0.240	50,000		
YCD		SOC GEN	0.240%	11/22/10	0.240	50,000		
YCD		SOC GEN	0.240%	11/22/10	0.240	50,000		
YCD		BNP	0.250%	11/30/10	0.250	50,000		
YCD		BNP	0.250%	11/30/10	0.250	50,000		
YCD		BNP	0.250%	11/30/10	0.250	50,000		
YCD		BNP	0.250%	11/30/10	0.250	50,000		
YCD		BNP	0.250%	11/30/10	0.250	50,000		

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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10/27/10 PURCHASES (Continued)

YCD	BNP	0.250%	11/30/10	0.250	50,000			
YCD	SE BANKEN	0.280%	12/01/10	0.280	50,000			
YCD	SE BANKEN	0.280%	12/01/10	0.280	50,000			
YCD	SE BANKEN	0.280%	12/01/10	0.280	50,000			
YCD	SE BANKEN	0.280%	12/01/10	0.280	50,000			
YCD	NORDEA	0.230%	12/02/10	0.230	50,000			
YCD	NORDEA	0.230%	12/02/10	0.230	50,000			
YCD	NORDEA	0.230%	12/02/10	0.230	50,000			
YCD	NORDEA	0.230%	12/02/10	0.230	50,000			

10/28/10 NO REDEMPTIONS

10/28/10 PURCHASES

CD	UNIONBANC	0.230%	11/24/10	0.230	50,000			
CD	UNIONBANC	0.230%	11/24/10	0.230	50,000			
CD	UNIONBANC	0.230%	11/24/10	0.230	50,000			
CD	UNIONBANC	0.230%	11/24/10	0.230	50,000			
CP	GECC		11/01/10	0.190	50,000			
CP	GECC		11/01/10	0.190	50,000			
CP	GECC		11/01/10	0.190	50,000			
CP	GECC		11/01/10	0.190	50,000			
CP	GECC		11/01/10	0.190	50,000			
CP	GECC		11/02/10	0.190	50,000			
CP	GECC		11/02/10	0.190	50,000			
CP	GECC		11/02/10	0.190	50,000			
CP	GECC		11/02/10	0.190	50,000			
CP	GECC		11/02/10	0.190	50,000			
CP	GECC		11/02/10	0.190	50,000			
CP	GECC		11/03/10	0.190	50,000			
CP	GECC		11/03/10	0.190	50,000			
CP	GECC		11/03/10	0.190	50,000			
CP	GECC		11/03/10	0.190	50,000			
CP	GECC		11/03/10	0.190	50,000			
CP	SOC GEN		11/04/10	0.230	50,000			
CP	SOC GEN		11/04/10	0.230	50,000			
CP	SOC GEN		11/04/10	0.230	50,000			
CP	SOC GEN		11/04/10	0.230	50,000			
CP	GECC		11/05/10	0.190	50,000			
CP	GECC		11/05/10	0.190	50,000			
CP	GECC		11/05/10	0.190	50,000			
CP	GECC		11/05/10	0.190	50,000			
CP	GECC		11/05/10	0.190	50,000			
CP	SOC GEN		11/08/10	0.230	50,000			
CP	SOC GEN		11/08/10	0.230	50,000			
CP	SOC GEN		11/08/10	0.230	50,000			
CP	SOC GEN		11/09/10	0.230	50,000			
CP	SOC GEN		11/09/10	0.230	50,000			
CP	SOC GEN		11/09/10	0.230	50,000			
CP	BOFA		11/15/10	0.210	20,000			
CP	BOFA		11/15/10	0.210	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
10/28/10 PURCHASES (Continued)								
CP		BOFA	12/01/10	0.220	50,000			
CP		BOFA	12/01/10	0.220	50,000			
CP		BOFA	12/01/10	0.220	50,000			
CP		BOFA	12/01/10	0.220	50,000			
CP		BOFA	12/01/10	0.220	50,000			
CP		BOFA	12/01/10	0.220	50,000			
CP		BOFA	12/01/10	0.220	50,000			
CP		BOFA	12/01/10	0.220	50,000			
CP		CITIFUND	12/01/10	0.240	50,000			
CP		CITIFUND	12/01/10	0.240	50,000			
CP		CITIFUND	12/01/10	0.240	50,000			
CP		CITIFUND	12/01/10	0.240	50,000			
CP		CITIFUND	12/02/10	0.240	50,000			
CP		CRC	12/06/10	0.230	50,000			
CP		FCAR	12/06/10	0.270	50,000			
CP		FCAR	12/06/10	0.270	50,000			
CP		FCAR	12/06/10	0.270	50,000			
CP		SOC GEN	12/08/10	0.260	50,000			
CP		SOC GEN	12/08/10	0.260	50,000			
CP		SOC GEN	12/08/10	0.260	50,000			
CP		SOC GEN	12/08/10	0.260	50,000			
CP		SOC GEN	12/08/10	0.260	50,000			
CP		WINDMILL	12/03/10	0.240	40,000			
CP		WINDMILL	12/03/10	0.240	50,000			
DEB		FHLB	0.260%	10/27/11	0.260	50,000		
DEB		FHLB	0.260%	10/27/11	0.260	50,000		
DEB		FHLB	0.260%	10/27/11	0.260	50,000		
DEB		FHLB	0.260%	10/27/11	0.260	50,000		
DEB		FHLB	0.260%	10/27/11	0.260	50,000		
DEB		FHLB	0.260%	10/27/11	0.260	50,000		
DEB		FHLB	0.260%	10/27/11	0.260	50,000		
DEB		FHLB	0.260%	10/27/11	0.260	50,000		
DEB		FHLB	0.250%	10/28/11	0.250	50,000		
DEB		FHLB	0.250%	10/28/11	0.250	50,000		
DN		FHLMC		09/28/11	0.230	50,000		
DN		FHLMC		09/28/11	0.230	50,000		
DN		FHLMC		09/28/11	0.230	50,000		
DN		FHLMC		09/28/11	0.230	50,000		
DN		FHLMC		09/28/11	0.230	50,000		
DN		FHLMC		09/28/11	0.230	50,000		
DN		FHLMC		09/28/11	0.230	50,000		
DN		FHLMC		09/28/11	0.230	50,000		
DN		FHLMC		09/28/11	0.230	50,000		
DN		FHLMC		09/28/11	0.230	50,000		
DN		FHLMC		10/03/11	0.220	50,000		
DN		FHLMC		10/03/11	0.220	50,000		
DN		FHLMC		10/03/11	0.220	50,000		
DN		FHLMC		10/03/11	0.220	50,000		
DN		FHLMC		10/03/11	0.220	50,000		
DN		FHLMC		10/03/11	0.220	50,000		

10/29/10 REDEMPTIONS

10/29/10 PURCHASES

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ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
10/29/10 PURCHASES (Continued)								
	CP	BOFA	11/03/10	0.220	50,000			
	CP	BOFA	11/03/10	0.220	50,000			

FOOTNOTES

<u>a/</u>	The abbreviations indicate the type of security purchased, sold, or redeemed:
TR	U.S. Treasury Bills, Notes
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD).
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
DN	Federal/Supranational Agency Discount Notes – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
BN	Bank Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit
CP	Commercial Paper
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
BA	Bankers Acceptances
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
<u>b/</u>	Industry standard purchase yield calculation
<u>c/</u>	Repurchase Agreement
<u>d/</u>	Par amount of securities purchased, sold or redeemed
<u>e/</u>	Securities were purchased and sold as of the same date
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement
<u>h/</u>	Security "SWAP" transactions
<u>i/</u>	Buy back agreement
RRS	Reverse Repurchase Agreement
RRP	Termination of Reverse Repurchase Agreement

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
Omni Bank, NA	08/05/10	0.200	2,000,000.00	11/04/10
Omni Bank, NA	08/13/10	0.200	2,000,000.00	11/12/10
Omni Bank, NA	09/02/10	0.190	2,000,000.00	12/02/10
Omni Bank, NA	06/11/10	0.240	1,000,000.00	12/10/10
Omni Bank, NA	06/24/10	0.240	2,000,000.00	12/17/10
Omni Bank, NA	10/14/10	0.170	3,000,000.00	01/13/11
Omni Bank, NA	07/22/10	0.250	2,000,000.00	01/20/11
Omni Bank, NA	10/28/10	0.190	2,000,000.00	01/27/11
Omni Bank, NA	08/20/10	0.240	2,000,000.00	02/18/11
Omni Bank, NA	10/06/10	0.240	2,000,000.00	04/06/11
<u>ARCADIA</u>				
American Plus Bank, NA	08/19/10	0.210	750,000.00	11/19/10
<u>CAMARILLO</u>				
First California Bank	09/16/10	0.210	50,000,000.00	12/16/10
First California Bank	09/24/10	0.210	25,000,000.00	01/07/11
First California Bank	09/24/10	0.220	25,000,000.00	01/07/11
<u>CHICO</u>				
Tri Counties Bank	08/13/10	0.210	40,000,000.00	11/12/10
Tri Counties Bank	09/15/10	0.200	35,000,000.00	12/15/10
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	09/16/10	0.240	4,000,000.00	03/17/11
<u>ENCINO</u>				
California United Bank	10/06/10	0.240	10,000,000.00	04/06/11
<u>FAIRFIELD</u>				
Westamerica Bank	08/12/10	0.180	75,000,000.00	11/10/10
Westamerica Bank	09/03/10	0.170	25,000,000.00	12/03/10
Westamerica Bank	10/06/10	0.180	80,000,000.00	01/05/11
Westamerica Bank	10/14/10	0.150	65,000,000.00	01/13/11
Westamerica Bank	10/22/10	0.170	25,000,000.00	01/21/11
Westamerica Bank	10/29/10	0.170	30,000,000.00	01/28/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FOLSOM</u>				
Folsom Lake Bank	08/06/10	0.220	3,500,000.00	11/05/10
Folsom Lake Bank	10/13/10	0.190	1,500,000.00	01/12/11
<u>FRESNO</u>				
Central Valley Community Bank	09/01/10	0.200	5,000,000.00	12/01/10
Central Valley Community Bank	09/23/10	0.220	5,000,000.00	12/16/10
<u>FULLERTON</u>				
Fullerton Community Bank, FSB	09/09/10	0.200	15,500,000.00	12/09/10
Fullerton Community Bank, FSB	09/17/10	0.230	5,000,000.00	12/17/10
Fullerton Community Bank, FSB	09/24/10	0.230	16,500,000.00	12/17/10
Fullerton Community Bank, FSB	10/07/10	0.190	5,500,000.00	01/06/11
<u>IRVINE</u>				
CommerceWest Bank, NA	08/06/10	0.230	2,500,000.00	11/05/10
CommerceWest Bank, NA	08/13/10	0.220	2,500,000.00	11/12/10
CommerceWest Bank, NA	09/17/10	0.230	5,000,000.00	12/17/10
CommerceWest Bank, NA	10/08/10	0.190	5,000,000.00	01/07/11
<u>LAFAYETTE</u>				
California Bank of Commerce	09/24/10	0.210	10,000,000.00	12/17/10
California Bank of Commerce	10/14/10	0.210	5,000,000.00	04/14/11
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	06/02/10	0.270	35,000,000.00	12/01/10
Farmers & Merchants Bk Cen CA	06/16/10	0.200	20,000,000.00	12/15/10
Farmers & Merchants Bk Cen CA	07/23/10	0.240	35,000,000.00	01/21/11
Farmers & Merchants Bk Cen CA	10/28/10	0.230	35,000,000.00	04/28/11
<u>LOS ANGELES</u>				
1st Century Bank, NA	10/01/10	0.160	16,000,000.00	11/05/10
1st Century Bank, NA	09/22/10	0.220	6,000,000.00	12/15/10
1st Century Bank, NA	09/17/10	0.220	12,000,000.00	12/17/10
Broadway Federal Bank, FSB	10/07/10	0.220	8,500,000.00	11/10/10
Broadway Federal Bank, FSB	10/15/10	0.220	3,000,000.00	11/19/10
Broadway Federal Bank, FSB	10/20/10	0.220	6,500,000.00	12/01/10
Broadway Federal Bank, FSB	10/22/10	0.220	2,000,000.00	12/03/10
Center Bank	09/08/10	0.190	25,000,000.00	12/08/10

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (CONTINUED)</u>				
Center Bank	09/17/10	0.210	35,000,000.00	12/17/10
Center Bank	10/01/10	0.210	55,000,000.00	01/07/11
City National Bank	08/13/10	0.210	50,000,000.00	11/12/10
City National Bank	09/10/10	0.200	50,000,000.00	12/10/10
Commonwealth Business Bank	07/09/10	0.230	7,000,000.00	11/05/10
Commonwealth Business Bank	10/13/10	0.200	5,000,000.00	11/17/10
Commonwealth Business Bank	08/26/10	0.220	5,000,000.00	12/02/10
Commonwealth Business Bank	09/15/10	0.200	5,000,000.00	12/15/10
Commonwealth Business Bank	09/24/10	0.220	5,000,000.00	12/17/10
Commonwealth Business Bank	10/08/10	0.180	6,000,000.00	01/07/11
Eastern International Bank	07/28/10	0.250	1,900,000.00	01/26/11
HSBC Bank USA, NA	08/18/10	0.210	25,000,000.00	11/17/10
Manufacturers Bank	09/16/10	0.210	50,000,000.00	12/16/10
Manufacturers Bank	10/15/10	0.190	100,000,000.00	01/14/11
Manufacturers Bank	10/22/10	0.200	50,000,000.00	01/21/11
Mission Valley Bank	10/20/10	0.210	7,000,000.00	01/19/11
Nara Bank	08/05/10	0.210	35,000,000.00	11/04/10
Nara Bank	09/01/10	0.200	60,000,000.00	12/01/10
Nara Bank	10/29/10	0.220	20,000,000.00	12/03/10
Nara Bank	09/24/10	0.240	40,000,000.00	12/17/10
Nara Bank	10/13/10	0.200	45,000,000.00	01/12/11
OneUnited Bank	10/06/10	0.230	7,000,000.00	11/10/10
OneUnited Bank	10/14/10	0.220	5,000,000.00	11/18/10
State Bank of India (California)	08/13/10	0.200	2,000,000.00	11/12/10
State Bank of India (California)	08/18/10	0.210	5,000,000.00	11/17/10
State Bank of India (California)	09/01/10	0.190	3,000,000.00	12/01/10
State Bank of India (California)	09/08/10	0.180	18,000,000.00	12/08/10
State Bank of India (California)	09/15/10	0.190	5,000,000.00	12/15/10
State Bank of India (California)	10/21/10	0.190	3,000,000.00	01/20/11
State Bank of India (California)	10/08/10	0.230	3,000,000.00	04/08/11
State Bank of India (California)	10/13/10	0.210	5,000,000.00	04/13/11
Wilshire State Bank	08/05/10	0.210	8,000,000.00	11/04/10
Wilshire State Bank	08/19/10	0.220	78,000,000.00	11/18/10
Wilshire State Bank	09/09/10	0.190	36,000,000.00	12/09/10
Wilshire State Bank	10/06/10	0.210	39,000,000.00	01/05/11
Wilshire State Bank	10/14/10	0.180	30,000,000.00	01/13/11

MONTEREY

1st Capital Bank	09/16/10	0.240	5,000,000.00	03/17/11
1st Capital Bank	10/28/10	0.230	1,000,000.00	04/28/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>NEWPORT BEACH</u>				
Commerce National Bank	09/10/10	0.200	16,000,000.00	12/10/10
Commerce National Bank	09/24/10	0.220	4,000,000.00	12/17/10
Commerce National Bank	10/08/10	0.180	2,500,000.00	01/07/11
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	09/15/10	0.220	25,000,000.00	12/15/10
SAFE Credit Union	09/23/10	0.240	50,000,000.00	12/16/10
<u>OAKDALE</u>				
Oak Valley Community Bank	09/09/10	0.190	3,500,000.00	12/09/10
<u>OAKLAND</u>				
Metropolitan Bank	08/06/10	0.220	2,000,000.00	11/05/10
Metropolitan Bank	09/02/10	0.200	1,000,000.00	12/02/10
Metropolitan Bank	09/16/10	0.210	1,500,000.00	12/16/10
Metropolitan Bank	09/24/10	0.220	3,000,000.00	12/17/10
Metropolitan Bank	10/01/10	0.220	1,500,000.00	01/07/11
<u>ONTARIO</u>				
Citizens Business Bank	08/05/10	0.200	30,000,000.00	11/04/10
Citizens Business Bank	08/12/10	0.200	50,000,000.00	11/10/10
Citizens Business Bank	08/19/10	0.210	30,000,000.00	11/18/10
Citizens Business Bank	09/03/10	0.190	25,000,000.00	12/03/10
Citizens Business Bank	06/04/10	0.270	25,000,000.00	12/03/10
Citizens Business Bank	10/08/10	0.170	50,000,000.00	01/07/11
Citizens Business Bank	10/29/10	0.190	30,000,000.00	01/28/11
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	05/07/10	0.250	9,000,000.00	11/05/10
Malaga Bank, FSB	05/14/10	0.250	10,000,000.00	11/12/10
Malaga Bank, FSB	06/04/10	0.250	4,000,000.00	12/03/10
Malaga Bank, FSB	09/08/10	0.160	12,000,000.00	12/08/10
Malaga Bank, FSB	10/07/10	0.150	5,000,000.00	01/06/11
Malaga Bank, FSB	10/29/10	0.170	8,000,000.00	01/28/11
<u>PASADENA</u>				
Community Bank	08/12/10	0.210	30,000,000.00	11/10/10
Community Bank	09/15/10	0.200	30,000,000.00	12/15/10

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA (Continued)</u>				
Community Bank	10/13/10	0.180	35,000,000.00	01/12/11
East West Bank	10/14/10	0.210	25,000,000.00	04/14/11
East West Bank	10/27/10	0.220	50,000,000.00	04/27/11
<u>PLACERVILLE</u>				
El Dorado Savings Bank	06/03/10	0.250	25,000,000.00	12/02/10
<u>PLEASANTON</u>				
Valley Community Bank	08/20/10	0.210	6,000,000.00	11/19/10
<u>PORTERVILLE</u>				
Bank of the Sierra	10/08/10	0.190	35,000,000.00	01/07/11
Bank of the Sierra	10/01/10	0.230	35,000,000.00	01/07/11
Bank of the Sierra	10/14/10	0.190	10,000,000.00	01/13/11
<u>RANCHO CORDOVA</u>				
American River Bank	08/06/10	0.220	2,500,000.00	11/05/10
American River Bank	08/12/10	0.210	2,500,000.00	11/12/10
American River Bank	08/19/10	0.220	6,500,000.00	11/18/10
American River Bank	09/02/10	0.200	1,000,000.00	12/02/10
American River Bank	09/23/10	0.230	1,500,000.00	12/16/10
American River Bank	10/06/10	0.220	7,500,000.00	01/05/11
American River Bank	10/01/00	0.230	2,000,000.00	01/07/11
American River Bank	10/14/10	0.190	2,500,000.00	01/12/11
American River Bank	10/13/10	0.190	3,000,000.00	01/12/11
<u>REDWOOD CITY</u>				
Provident Credit Union	09/02/10	0.200	20,000,000.00	12/02/10
Provident Credit Union	10/21/10	0.200	20,000,000.00	01/20/11
<u>RICHMOND</u>				
Mechanics Bank, The	08/19/10	0.220	10,000,000.00	11/18/10
Mechanics Bank, The	09/01/10	0.200	10,000,000.00	12/01/10
Mechanics Bank, The	10/20/10	0.200	20,000,000.00	01/19/11
Mechanics Bank, The	10/28/10	0.200	20,000,000.00	01/27/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ROCKLIN</u>				
Five Star Bank	08/06/10	0.220	3,000,000.00	11/05/10
Five Star Bank	09/16/10	0.200	10,500,000.00	12/16/10
Five Star Bank	10/06/10	0.200	14,500,000.00	01/05/11
Five Star Bank	10/20/10	0.190	2,000,000.00	01/19/11
<u>ROSEMEAD</u>				
Pacific Alliance Bank	10/13/10	0.180	4,000,000.00	01/12/11
<u>ROSEVILLE</u>				
Rabobank, NA	10/06/10	0.210	100,000,000.00	01/05/11
Rabobank, NA	10/15/10	0.190	100,000,000.00	01/14/11
<u>SACRAMENTO</u>				
Bank of Sacramento	09/24/10	0.220	6,000,000.00	01/05/11
Comerica Bank	08/12/10	0.210	50,000,000.00	11/10/10
Comerica Bank	08/18/10	0.220	25,000,000.00	11/17/10
Comerica Bank	09/02/10	0.200	75,000,000.00	12/02/10
Comerica Bank	09/15/10	0.200	25,000,000.00	12/15/10
Comerica Bank	10/13/10	0.180	50,000,000.00	01/12/11
Comerica Bank	10/20/10	0.200	75,000,000.00	01/19/11
Golden 1 Credit Union, The	08/04/10	0.230	25,000,000.00	11/03/10
Golden 1 Credit Union, The	10/01/10	0.170	25,000,000.00	11/05/10
Golden 1 Credit Union, The	08/26/10	0.240	50,000,000.00	12/02/10
Golden 1 Credit Union, The	10/08/10	0.190	75,000,000.00	01/07/11
Golden 1 Credit Union, The	10/13/10	0.190	25,000,000.00	01/12/11
Golden 1 Credit Union, The	10/20/10	0.210	75,000,000.00	01/19/11
Merchants National Bank of Sacramento	05/13/10	0.280	2,000,000.00	11/10/10
Merchants National Bank of Sacramento	06/02/10	0.270	2,000,000.00	12/01/10
Merchants National Bank of Sacramento	06/09/10	0.240	2,000,000.00	12/08/10
Merchants National Bank of Sacramento	10/13/10	0.190	2,000,000.00	04/13/11
<u>SAN DIEGO</u>				
Mission Federal Credit Union	10/20/10	0.200	10,000,000.00	01/19/11
Torrey Pines Bank	10/07/10	0.170	25,000,000.00	01/06/11
<u>SAN FRANCISCO</u>				
Oceanic Bank	09/08/10	0.230	4,000,000.00	03/09/11
Union Bank, NA	09/09/10	0.190	150,000,000.00	12/09/10
Union Bank, NA	10/28/10	0.200	150,000,000.00	01/27/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	09/15/10	0.200	15,000,000.00	12/15/10
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	10/15/10	0.190	10,000,000.00	01/14/11
<u>SAN MATEO</u>				
Borel Private Bank and Trust Company	08/12/10	0.210	30,000,000.00	11/10/10
Borel Private Bank and Trust Company	09/03/10	0.200	4,500,000.00	12/03/10
Borel Private Bank and Trust Company	10/08/10	0.180	14,500,000.00	01/07/11
<u>SANTA ROSA</u>				
Summit State Bank	08/04/10	0.200	4,000,000.00	11/03/10
Summit State Bank	08/12/10	0.200	8,000,000.00	11/10/10
Summit State Bank	09/10/10	0.190	12,000,000.00	12/10/10
Summit State Bank	10/22/10	0.190	4,000,000.00	01/21/11
Summit State Bank	10/29/10	0.190	3,500,000.00	01/28/11
<u>VACAVILLE</u>				
Travis Credit Union	09/23/10	0.230	40,000,000.00	03/24/11
<u>WALNUT CREEK</u>				
Bank of the West	08/05/10	0.210	134,000,000.00	11/04/10
Bank of the West	09/08/10	0.190	66,000,000.00	12/08/10
Bank of the West	09/24/10	0.220	100,000,000.00	12/17/10
<u>WATSONVILLE</u>				
Santa Cruz County Bank	08/06/10	0.210	5,000,000.00	11/05/10
Santa Cruz County Bank	10/29/10	0.190	5,000,000.00	12/03/10
Santa Cruz County Bank	09/29/10	0.190	5,000,000.00	01/05/11
TOTAL TIME DEPOSITS OCTOBER 2010			4,141,650,000.00	

BANK DEMAND DEPOSITS
OCTOBER 2010
(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,399,647	\$	2,615,594
2		1,399,647		2,615,594
3		1,399,647		2,615,594
4		1,443,021		2,002,481
5		1,819,279		1,772,458
6		1,728,255		1,850,589
7		1,381,065		1,769,872
8		1,626,426		1,650,401
9		1,626,426		1,650,401
10		1,626,426		1,650,401
11		1,626,426		1,953,458
12		2,113,565		2,059,187
13		2,972,347		1,763,706
14		2,292,798		2,341,816
15		2,063,135		2,268,939
16		2,063,135		2,272,921
17		2,063,135		2,272,921
18		2,292,181		1,950,005
19		1,913,750		2,531,005
20		2,327,235		2,792,607
21		1,931,505		2,189,209
22		1,837,162		3,619,031
23		1,837,162		3,619,031
24		1,837,162		3,619,031
25		1,757,384		3,304,608
26		1,682,198		2,837,487
27		1,701,820		3,263,609
28		1,541,962		3,701,940
29		1,295,701		3,562,611
30		1,295,701		3,562,611
31		1,295,701		3,567,831
AVERAGE DOLLAR DAYS		1,780,355	<u>a/</u>	

a/ The prescribed bank balance for October was \$1,615,745. This consisted of \$1,543,885 in compensating balances for services, balances for uncollected funds of \$77,922 and a deduction of \$6,061 for October delayed deposit credit.

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on November 17, 2010, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand
bank accounts as Compensating Balance for Services \$1,375,647,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	11/15/10	11/19/10	\$ (891,850,000)	\$ 61,390,900,000	\$ 4,141,650,000	\$ 65,532,550,000
(2)	11/22/10	11/26/10	\$ (596,550,000)	\$ 60,794,350,000	\$ 4,141,650,000	\$ 64,936,000,000
(3)	11/29/10	12/03/10	\$ (2,102,650,000)	\$ 58,691,700,000	\$ 4,141,650,000	\$ 62,833,350,000
(4)	12/06/10	12/10/10	\$ (1,203,950,000)	\$ 57,487,750,000	\$ 4,141,650,000	\$ 61,629,400,000
(5)	12/13/10	12/17/10	\$ 3,245,350,000	\$ 60,733,100,000	\$ 4,141,650,000	\$ 64,874,750,000

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$1,375,647,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

Chairperson

Member

Member

Dated: November 17, 2010

* Government Code